



Daily MTM Report

Daily summary for: 08/06/2012

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			8.44230	8.31300		19.43	152,138,688.30	18,021	267,077.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,063.00000	1,192,000	27.11	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		0.00000	0,000	27.11	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		1,013.00000	1,142,000	26.87	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		0.00000	0,000	26.87	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,113.00000	1,242,000	27.36	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		0.00000	0,000	27.36	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		243.00000	351,000	17.84	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		30.00000	9,000	17.84	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	0,000	29.54	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,563.00000	1,692,000	29.54	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		51.00000	85,000	19.96	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		238.00000	143,000	19.96	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		28.00000	45,000	21.57	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		365.00000	253,000	21.57	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		19.00000	29,000	22.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		456.00000	337,000	22.64	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,313.00000	1,442,000	28.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	28.33	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		814.00000	943,000	25.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		1.00000	1,000	25.90	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		326.00000	446,000	18.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		13.00000	4,000	18.48	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		171.00000	265,000	18.29	0.00	0	7,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		58.00000	23,000	18.29	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		565.00000	694,000	22.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		2.00000	2,000	22.81	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		549.00000	427,000	23.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		12.00000	19,000	23.72	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		615.00000	743,000	23.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		2.00000	1,000	23.68	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		940.00000	811,000	27.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		3.00000	3,000	27.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		77.00000	129,000	19.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		164.00000	87,000	19.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,263.00000	1,392,000	28.08	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		0.00000	0,000	28.08	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		2.00000	1,000	24.55	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		665.00000	793,000	24.55	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		516.00000	644,000	21.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		3.00000	2,000	21.95	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	18/06/2012	Foreign Exchange Future	7.90	Call		418.00000	545,000	20.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Put		5.00000	3,000	20.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		1,987.00000	1,858,000	36.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.55610	8.42450		20.78	99,122,418.50	11,585	106,253.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,242.00000	1,370,000	19.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		18.00000	14,000	19.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,194.00000	1,322,000	19.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		20.00000	16,000	19.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,290.00000	1,418,000	19.32	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		16.00000	12,000	19.32	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		23.00000	18,000	18.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,147.00000	1,274,000	18.88	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		857.00000	759,000	23.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		181.00000	215,000	23.45	5,160,000.00	24,000	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		640.00000	745,000	18.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		116.00000	89,000	18.18	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		299.00000	357,000	21.02	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		475.00000	401,000	21.02	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		941.00000	840,000	23.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		165.00000	196,000	23.94	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		619.00000	534,000	21.99	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		243.00000	290,000	21.99	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		791.00000	905,000	17.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		67.00000	49,000	17.72	0.00	0	2,500.00

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	8.40	Put		347.00000	284,000	20.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		371.00000	440,000	20.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		514.00000	603,000	18.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		190.00000	147,000	18.65	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		961.00000	1,086,000	18.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		37.00000	30,000	18.30	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,053.00000	1,180,000	18.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		29.00000	24,000	18.59	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		582.00000	499,000	21.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		256.00000	305,000	21.75	0.00	0	27,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		333.00000	396,000	20.54	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		409.00000	340,000	20.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call		572.00000	672,000	18.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put		148.00000	116,000	18.42	0.00	0	4,025.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call		437.00000	516,000	19.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put		263.00000	210,000	19.36	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put		1,026.00000	922,000	24.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call		150.00000	178,000	24.43	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put		775.00000	681,000	22.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call		199.00000	237,000	22.96	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call		0.00000	863,000	17.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put		0.00000	57,000	17.83	2,513,700.00	44,100	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.65930	8.52540		20.89	0.00	0	31,589.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		949.00000	1,063,000	17.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		124.00000	104,000	17.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		913.00000	1,023,000	17.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		138.00000	114,000	17.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		989.00000	1,104,000	17.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		114.00000	95,000	17.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		225.00000	186,000	18.39	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		750.00000	845,000	18.39	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		909.00000	822,000	22.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		334.00000	381,000	22.55	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		595.00000	672,000	19.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		370.00000	313,000	19.36	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		553.00000	483,000	20.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		478.00000	542,000	20.67	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		833.00000	749,000	22.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		358.00000	408,000	22.18	0.00	0	5,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.76340	8.62810		20.95	0.00	0	13,690.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		943.00000	1,036,000	18.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		265.00000	223,000	18.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		914.00000	1,005,000	18.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		286.00000	242,000	18.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		972.00000	1,068,000	18.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		244.00000	205,000	18.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		955.00000	871,000	22.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		483.00000	534,000	22.01	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		858.00000	945,000	18.64	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		330.00000	282,000	18.64	0.00	0	180.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future			8.95050	8.83480		21.31	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		867.00000	924,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,010.00000	951,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		850.00000	907,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,043.00000	984,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		884.00000	941,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		977.00000	918,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,259.00000	1,339,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		424.00000	389,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		1,024.00000	966,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		859.00000	916,000	21.41	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.45630	9.55530		21.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,754.00000	1,657,000	19.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		699.00000	701,000	19.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,731.00000	1,637,000	19.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		726.00000	731,000	19.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,777.00000	1,681,000	19.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		672.00000	675,000	19.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		453.00000	461,000	18.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,008.00000	1,917,000	18.76	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.76000	10.62940		23.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,413.00000	2,474,000	21.23	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		984.00000	914,000	21.23	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,392.00000	2,452,000	21.34	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,013.00000	942,000	21.34	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	14/12/2015	Foreign Exchange Future	9.15	Call		2,434.00000	2,495,000	21.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		955.00000	885,000	21.13	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.44230	8.31300		19.43	50,653.80	6	71.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.35	Call		9,382.00000	15,771,000	18.97	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.35	Put		13,082.00000	6,541,000	18.97	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Call		7,679.00000	12,923,000	19.20	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Put		16,379.00000	8,693,000	19.20	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Call		11,424.00000	18,993,000	18.74	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Put		10,124.00000	4,763,000	18.74	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future				8.55610	8.42450		20.78	42,780.50	5	860.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Call		83,085.00000	94,913,000	17.86	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Put		5,675.00000	4,343,000	17.86	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Call		79,042.00000	90,451,000	17.72	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Put		6,632.00000	4,881,000	17.72	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Call		87,230.00000	99,428,000	18.01	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Put		4,820.00000	3,858,000	18.01	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future				8.65930	8.52540		20.89	0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Call		82,959.00000	93,102,000	18.06	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Put		17,739.00000	14,492,000	18.06	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Call		79,737.00000	89,651,000	18.19	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Put		19,517.00000	16,041,000	18.19	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Call		86,283.00000	96,650,000	17.93	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Put		16,063.00000	13,040,000	17.93	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.01540	12.94000		16.62	12,104,322.00	930	72,696.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,091.00000	1,166,000	22.87	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		1.00000	1,000	22.87	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,042.00000	1,117,000	22.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		2.00000	2,000	22.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,141.00000	1,216,000	23.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		1.00000	1,000	23.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,840.00000	1,915,000	20.72	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		0.00000	0,000	20.72	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		27.00000	20,000	19.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		467.00000	535,000	19.18	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.18530	13.10720		17.84	65,926.50	5	5,066.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		361.00000	397,000	18.57	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		704.00000	662,000	18.57	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		346.00000	381,000	18.71	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		739.00000	696,000	18.71	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		376.00000	413,000	18.42	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		669.00000	628,000	18.42	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,785.00000	1,863,000	17.92	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		28.00000	28,000	17.92	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call		0.00000	1,122,000	15.55	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put		0.00000	87,000	15.55	3,340,800.00	38,400	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put		0.00000	954,000	19.72	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call		0.00000	289,000	19.72	4,161,600.00	14,400	14,400.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.34000	13.25850		18.34	0.00	0	700.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,081.00000	1,152,000	16.40	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	12.45	Put		273.00000	262,000	16.40	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,050.00000	1,120,000	16.47	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		292.00000	280,000	16.47	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,113.00000	1,185,000	16.33	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		255.00000	245,000	16.33	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10610	0.10450		26.09	0.00	0	520.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		68.00000	101,000	25.51	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		418.00000	291,000	25.51	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		3.00000	3,000	30.24	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,353.00000	1,193,000	30.24	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		664.00000	815,000	25.24	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		14.00000	5,000	25.24	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10760	0.10600		24.52	0.00	0	3,329.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,367.00000	1,511,000	21.32	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		67.00000	51,000	21.32	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		667.00000	766,000	22.78	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		367.00000	306,000	22.78	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,310.00000	2,468,000	23.83	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		10.00000	8,000	23.83	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10910	0.10740		23.46	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,540.00000	1,686,000	20.73	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		140.00000	116,000	20.73	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		888.00000	993,000	21.99	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		488.00000	423,000	21.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,426.00000	2,593,000	21.16	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		26.00000	23,000	21.16	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.52640	10.44180		14.73	10,221,134.40	971	45,935.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		129.00000	181,000	15.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		87.00000	55,000	15.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		102.00000	148,000	15.18	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		110.00000	72,000	15.18	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		160.00000	218,000	15.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		68.00000	42,000	15.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		52.00000	32,000	15.86	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		194.00000	258,000	15.86	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		644.00000	728,000	19.17	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		2.00000	2,000	19.17	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		843.00000	927,000	21.14	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		1.00000	1,000	21.14	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		992.00000	1,077,000	21.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		0.00000	1,000	21.92	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		595.00000	678,000	18.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		3.00000	2,000	18.68	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		11.00000	6,000	16.98	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		403.00000	482,000	16.98	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		173.00000	115,000	14.73	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		65.00000	91,000	14.73	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.67750	10.59030		16.83	10,207,690.00	956	17,687.00

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	10.73	Call		317.00000	356,000	16.93	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		452.00000	404,000	16.93	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		300.00000	338,000	17.12	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		485.00000	436,000	17.12	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		335.00000	376,000	16.74	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		420.00000	374,000	16.74	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,166.00000	1,251,000	15.38	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		26.00000	24,000	15.38	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		896.00000	972,000	14.54	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		56.00000	45,000	14.54	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		844.00000	782,000	18.99	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call		184.00000	209,000	18.99	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call		564.00000	624,000	15.15	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put		174.00000	147,000	15.15	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call		0.00000	847,000	14.71	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put		0.00000	70,000	14.71	2,335,200.00	33,360	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put		0.00000	742,000	18.80	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call		0.00000	219,000	18.80	4,664,700.00	21,300	21,300.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.81920	10.72850		17.24	0.00	0	20,612.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		674.00000	730,000	15.96	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		336.00000	301,000	15.96	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		650.00000	704,000	16.12	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		362.00000	325,000	16.12	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		699.00000	757,000	15.81	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		311.00000	278,000	15.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future			11.20200	11.12190		17.55	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		825.00000	863,000	18.01	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,196.00000	1,154,000	18.01	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		810.00000	847,000	18.09	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,231.00000	1,188,000	18.09	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		841.00000	879,000	17.93	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,162.00000	1,120,000	17.93	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			441.65200	438.14500			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			448.01800	444.46500			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			399.87300	396.72600			0.00	0	1,005.00
ALBI	On	01/11/2012	Index Future			405.63700	402.44800			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.45510	8.32560		20.42	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Call		98.00000	143,000	20.83	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Put		272.00000	188,000	20.83	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Call		96.00000	140,000	20.91	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Put		280.00000	195,000	20.91	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Call		101.00000	147,000	20.75	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Put		265.00000	182,000	20.75	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put		118.00000	71,000	19.44	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call		194.00000	276,000	19.44	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call		927.00000	1,056,000	23.45	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Put		1.00000	1,000	23.45	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.32920	8.25570		14.72	283,192.80	34	13,525.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		607.00000	680,000	21.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		1.00000	1,000	21.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		558.00000	630,000	21.07	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		2.00000	1,000	21.07	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		657.00000	730,000	22.66	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		1.00000	1,000	22.66	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.37450	8.29950		16.10	0.00	0	3,404.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		314.00000	355,000	16.09	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		251.00000	217,000	16.09	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		289.00000	328,000	16.10	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		276.00000	240,000	16.10	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		340.00000	384,000	16.09	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		227.00000	196,000	16.09	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.42090	8.34270		16.22	0.00	0	2,050.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		517.00000	565,000	15.88	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		264.00000	233,000	15.88	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		490.00000	536,000	15.93	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		287.00000	254,000	15.93	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		545.00000	595,000	15.82	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		242.00000	213,000	15.82	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future			8.46800	8.38720		16.24	0.00	0	2,000.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.37	Call		487.00000	528,000	16.12	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.37	Put		468.00000	429,000	16.12	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.42	Call		466.00000	505,000	16.19	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.42	Put		497.00000	456,000	16.19	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	18/03/2013	Foreign Exchange Future	8.32	Call		509.00000	551,000	16.05	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.32	Put		440.00000	402,000	16.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.66240	9.59660		17.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,585.00000	2,648,000	17.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		288.00000	286,000	17.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,543.00000	2,606,000	17.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		296.00000	294,000	17.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,627.00000	2,691,000	17.30	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		280.00000	279,000	17.30	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.18480	8.11590		13.59	0.00	0	45.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		57.00000	94,000	13.87	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		91.00000	59,000	13.87	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		42.00000	66,000	13.59	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		126.00000	81,000	13.59	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		78.00000	126,000	14.16	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		62.00000	41,000	14.16	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.27980	8.20880		14.70	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		563.00000	624,000	14.10	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		63.00000	53,000	14.10	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		523.00000	583,000	14.07	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		73.00000	62,000	14.07	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		603.00000	666,000	14.13	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		53.00000	45,000	14.13	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.36610	8.29280		14.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		625.00000	684,000	14.17	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		136.00000	122,000	14.17	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		589.00000	647,000	14.14	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		150.00000	135,000	14.14	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		661.00000	722,000	14.21	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		122.00000	110,000	14.21	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.41260	0.31900			0.00	0	2,835.00
CF CANOn	18/06/2012	Can-Do Future				0.00000			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future				0.00020			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.01090	0.01880			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future				0.00000			0.00	0	16,000.00
CF CANOn	17/09/2012	Can-Do Future			0.09320	0.11580			0.00	11,120	11,120.00
CF CANOn	17/09/2012	Can-Do Future			0.05870	0.08240			0.00	7,100	7,100.00
CF CANOn	17/09/2012	Can-Do Future			0.11360	0.10690			0.00	14,700	14,700.00
CF CANOn	17/09/2012	Can-Do Future			0.02890	0.03060			0.00	8,000	8,000.00
CF CANOn	17/09/2012	Can-Do Future			0.13850	0.13020			0.00	12,800	12,800.00
CF CANOn	17/09/2012	Can-Do Future			0.07350	0.08470			0.00	4,800	4,800.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.76510	8.69640		15.18	21,255,367.50	2,425	23,320.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		12.00000	14,000	18.38	0.00	0	0.00	
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		416.00000	349,000	18.38	0.00	0	0.00	
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		9.00000	11,000	18.83	0.00	0	0.00	
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		463.00000	396,000	18.83	0.00	0	0.00	
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		16.00000	19,000	17.92	0.00	0	0.00	
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		370.00000	304,000	17.92	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future			8.90350	8.83140		18.21	0.00	0	50.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		374.00000	408,000	17.60	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		293.00000	255,000	17.60	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		353.00000	385,000	17.81	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		322.00000	282,000	17.81	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		397.00000	433,000	17.40	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		266.00000	230,000	17.40	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future			9.03510	8.95990		20.07	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		723.00000	769,000	18.15	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		269.00000	240,000	18.15	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		696.00000	739,000	18.24	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		292.00000	260,000	18.24	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		753.00000	801,000	18.07	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put		249.00000	222,000	18.07	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry			8.45640	8.32690		20.53	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.75	Call		587.00000	713,000	20.57	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.75	Put		10.00000	7,000	20.57	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.76	Call		578.00000	703,000	20.50	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	7.76	Put		11.00000	7,000	20.50	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		597.00000	722,000	20.64	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		10.00000	6,000	20.64	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		929.00000	1,058,000	23.19	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		2.00000	2,000	23.19	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		122.00000	75,000	19.53	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		199.00000	281,000	19.53	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		616.00000	742,000	20.77	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		9.00000	6,000	20.77	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		283.00000	199,000	21.01	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		100.00000	145,000	21.01	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.49690	8.36680		20.62	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		609.00000	724,000	17.71	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		42.00000	27,000	17.71	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		601.00000	715,000	17.73	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		44.00000	28,000	17.73	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		617.00000	732,000	17.68	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		40.00000	25,000	17.68	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		975.00000	1,104,000	19.23	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		8.00000	7,000	19.23	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		194.00000	141,000	19.26	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		311.00000	388,000	19.26	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call		677.00000	795,000	17.51	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		30.00000	18,000	17.51	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put		350.00000	274,000	20.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/07/2012	Any day expiry	8.51	Call		207.00000	261,000	20.68	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.53540	8.40440		20.90	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		641.00000	748,000	18.05	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		87.00000	63,000	18.05	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		633.00000	740,000	18.08	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		89.00000	65,000	18.08	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		648.00000	756,000	18.02	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		84.00000	61,000	18.02	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,026.00000	1,153,000	18.87	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		22.00000	18,000	18.87	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		243.00000	190,000	19.42	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		397.00000	475,000	19.42	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		742.00000	856,000	17.72	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		58.00000	41,000	17.72	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put		396.00000	325,000	20.70	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		290.00000	350,000	20.70	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.56900	8.43710		20.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		664.00000	768,000	18.24	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		127.00000	99,000	18.24	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		658.00000	761,000	18.26	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		131.00000	102,000	18.26	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		671.00000	776,000	18.22	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		124.00000	97,000	18.22	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,072.00000	1,197,000	18.48	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		35.00000	28,000	18.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	8.25	Put		275.00000	223,000	19.39	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		462.00000	542,000	19.39	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call		796.00000	909,000	17.83	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put		79.00000	60,000	17.83	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put		428.00000	360,000	20.59	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		355.00000	419,000	20.59	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.60780	8.47500		20.84	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		731.00000	832,000	18.20	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		156.00000	124,000	18.20	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		724.00000	825,000	18.22	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		159.00000	127,000	18.22	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		737.00000	839,000	18.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		152.00000	121,000	18.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,124.00000	1,247,000	18.09	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		49.00000	39,000	18.09	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		306.00000	253,000	19.26	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		531.00000	611,000	19.26	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		857.00000	969,000	17.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put		102.00000	81,000	17.86	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call		424.00000	490,000	20.43	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		459.00000	392,000	20.43	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.64300	8.50950		20.93	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call		488.00000	554,000	20.26	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		479.00000	411,000	20.26	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call		484.00000	550,000	20.31	0.00	0	8,440.00

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	8.51	Put		485.00000	417,000	20.31	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		491.00000	558,000	20.22	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put		472.00000	405,000	20.22	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call		911.00000	1,023,000	17.93	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put		122.00000	100,000	17.93	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.67370	8.53960		20.80	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		537.00000	605,000	20.16	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		497.00000	431,000	20.16	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		533.00000	601,000	20.20	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		503.00000	437,000	20.20	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		541.00000	609,000	20.12	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		491.00000	425,000	20.12	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		956.00000	1,068,000	17.88	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		136.00000	114,000	17.88	0.00	0	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	02/08/2012	Bond Future			9.50500	9.46000			0.00	0	4,220.00
ES33	On	02/08/2012	Bond Future	9.50	Call		310.00000	0,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.50	Put		0.00000	39,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.51	Call		388.00000	39,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.51	Put		0.00000	0,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.49	Call		233.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/08/2012	Bond Future	9.49	Put		0.00000	116,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.60200	9.55600			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.50	Call		0.00000	0,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.50	Put		430.00000	781,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.51	Call		0.00000	0,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.51	Put		353.00000	704,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.49	Call		0.00000	0,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.49	Put		508.00000	859,000		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			401.71800	397.77800			16,068,720.00	4	269.00
GOVI	On	02/08/2012	GOVI	390.00	Call		77,780.00000	117,180,000		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		77,680.00000	117,080,000		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		77,880.00000	117,280,000		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			407.50900	403.51500			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		15,150.00000	55,090,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		15,050.00000	54,990,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		15,250.00000	55,190,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/08/2012	Index Future			174.36500	174.24200			0.00	0	592.00
IGOV	On	01/11/2012	Index Future			176.87800	176.75500			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			471.63900	471.63900			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	20/06/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.57000	5.56000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.51000	5.48000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.45000	5.43000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.37000	5.36000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.37000	5.35000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.36000	5.35000			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.38000	5.37000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.45000	5.42000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.60000	5.57000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.77000	5.75000			0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.96000	5.93000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.47420	6.40580		16.69	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			137.00000	192,000	17.55	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			31.00000	18,000	17.55	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call			102.00000	151,000	17.26	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put			46.00000	27,000	17.26	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call			175.00000	235,000	17.84	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put			19.00000	11,000	17.84	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future				6.53530	6.46510		14.22	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call			318.00000	370,000	14.10	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put			96.00000	78,000	14.10	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call			285.00000	335,000	14.12	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put			113.00000	93,000	14.12	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call			352.00000	407,000	14.11	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put			80.00000	65,000	14.11	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future				6.57820	6.50700		16.08	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call			385.00000	429,000	15.84	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put			215.00000	188,000	15.84	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call			358.00000	401,000	15.88	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put			238.00000	210,000	15.88	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call			413.00000	460,000	15.79	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put			193.00000	169,000	15.79	0.00	0	0.00
R157 On	02/08/2012	Bond Future				6.29000	6.26400		2.57	0.00	0	15,070.00
R157 On	02/08/2012	Bond Future	8.00	Call			5,279.00000	5,197,000	2.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.00	Put		1.00000	0,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		5,426.00000	5,345,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		5,131.00000	5,049,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		0.00000	0,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put		692.00000	740,000	2.51	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Call		335.00000	301,000	2.51	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		375.00000	406,000	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		644.00000	593,000	2.55	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		1,070.00000	1,005,000	2.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		179.00000	196,000	2.58	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		2,151.00000	2,072,000	2.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		29.00000	31,000	2.68	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.33900	6.31000		2.86	0.00	0	100.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,200.00000	2,131,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		238.00000	252,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,317.00000	2,247,000	2.98	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		214.00000	228,000	2.98	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,086.00000	2,018,000	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		265.00000	280,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.39000	6.35400		2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,719.00000	1,657,000	2.85	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		696.00000	727,000	2.85	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,805.00000	1,742,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		654.00000	684,000	2.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.70	Call		1,635.00000	1,574,000	2.84	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		740.00000	773,000	2.84	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			8.32900	8.29500		11.40	0.00	0	34,845.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,829.00000	4,566,000	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		671.00000	726,000	11.63	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,184.00000	4,915,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		582.00000	631,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,482.00000	4,227,000	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		770.00000	833,000	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		2,323.00000	2,475,000	11.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		1,900.00000	1,734,000	11.24	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,212.00000	3,962,000	11.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		859.00000	927,000	11.55	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		6,477.00000	6,750,000	10.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		303.00000	258,000	10.86	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		5,617.00000	5,874,000	10.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		445.00000	384,000	10.93	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,899.00000	4,635,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		652.00000	706,000	11.64	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		3,796.00000	4,005,000	11.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.00	Call		983.00000	874,000	11.08	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		6,674.00000	6,384,000	11.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		320.00000	348,000	11.86	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		6,127.00000	6,394,000	10.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		355.00000	304,000	10.89	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		2,130.00000	1,952,000	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,083.00000	2,223,000	11.27	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.40800	8.37200		13.06	0.00	0	100.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,951.00000	5,726,000	13.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		2,547.00000	2,652,000	13.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,238.00000	6,008,000	13.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,394.00000	2,495,000	13.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,670.00000	5,450,000	13.24	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		2,708.00000	2,818,000	13.24	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call		6,355.00000	6,122,000	13.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put		2,336.00000	2,433,000	13.34	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put		7,136.00000	7,353,000	12.69	0.00	0	0.00
R186	On	01/11/2012	Bond Future	7.82	Call		1,899.00000	1,786,000	12.69	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.49200	8.45400		13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,517.00000	5,325,000	13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,104.00000	5,253,000	13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,755.00000	5,558,000	13.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		4,895.00000	5,039,000	13.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,290.00000	5,103,000	13.77	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,326.00000	5,481,000	13.77	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	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			219.44626	219.40674			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		1,407.00000	1,446,000		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		1,357.00000	1,396,000		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		1,457.00000	1,496,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.17060	256.10546			4,867,241.40	19	1,858.00
R197	On	02/08/2012	Bond Future	257.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		895.00000	829,000		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		945.00000	879,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put		845.00000	779,000		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			5.38000	5.35300		1.91	0.00	0	2,666.00
R201	On	02/08/2012	Bond Future	7.50	Call		4,806.00000	4,744,000	2.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		4,915.00000	4,853,000	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		4,698.00000	4,635,000	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			5.32100	5.28900		1.94	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		2,495.00000	2,432,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		23.00000	27,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		2,592.00000	2,528,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		20.00000	22,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		2,399.00000	2,335,000	2.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		28.00000	30,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.21700	5.17600		1.91	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		2,046.00000	1,980,000	1.98	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		115.00000	124,000	1.98	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		2,124.00000	2,058,000	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		104.00000	113,000	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,968.00000	1,903,000	1.97	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		126.00000	135,000	1.97	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/08/2012	Bond Future			188.18999	187.99262			0.00	0	45,107.00
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		3,007.00000	2,810,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	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		3,057.00000	2,860,000		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		2,957.00000	2,760,000		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			6.93000	6.89400		4.94	0.00	0	8,034.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,776.00000	6,618,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1.00000	1,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,978.00000	6,820,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1.00000	1,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		6,573.00000	6,416,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1.00000	2,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		1,634.00000	1,746,000	4.82	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		333.00000	287,000	4.82	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		936.00000	1,015,000	4.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		742.00000	663,000	4.90	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,521.00000	1,405,000	5.01	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		404.00000	446,000	5.01	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,934.00000	2,788,000	5.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		100.00000	112,000	5.18	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.99900	6.96100		5.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,710.00000	3,579,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		465.00000	493,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,873.00000	3,741,000	6.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.80	Put		426.00000	454,000	6.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,548.00000	3,420,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		505.00000	536,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.07500	7.03200		5.39	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,001.00000	942,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,142.00000	3,253,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,071.00000	1,009,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,008.00000	3,117,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		934.00000	878,000	5.26	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,279.00000	3,393,000	5.26	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			7.24200	7.21700		6.28	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	8.50	Call		6,376.00000	6,248,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		9.00000	10,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,612.00000	6,484,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		7.00000	8,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		6,140.00000	6,012,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		12.00000	13,000	6.85	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.31400	7.28700		7.10	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,158.00000	4,050,000	7.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		685.00000	711,000	7.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,345.00000	4,235,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		634.00000	658,000	7.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	7.95	Call		3,974.00000	3,868,000	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		740.00000	768,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.39100	7.36100		7.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,293.00000	4,189,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,296.00000	1,336,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,455.00000	4,350,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,228.00000	1,267,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		4,132.00000	4,031,000	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,366.00000	1,408,000	7.48	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			5.27700	5.24200		1.06	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,754.00000	2,705,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,822.00000	2,773,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,687.00000	2,638,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.18	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.14700	5.10500		0.96	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		1,055.00000	1,009,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		20.00000	23,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		1,109.00000	1,063,000	1.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future	6.05	Put		16.00000	19,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		1,001.00000	956,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		23.00000	27,000	1.03	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.88800	4.82500		0.82	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		1,101.00000	1,050,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		41.00000	47,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		1,142.00000	1,090,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		37.00000	42,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		1,062.00000	1,011,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		47.00000	53,000	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			7.57100	7.55100		7.50	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,408.00000	6,298,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		20.00000	21,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,658.00000	6,548,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		15.00000	16,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		6,157.00000	6,047,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		25.00000	26,000	8.12	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.64600	7.62500		8.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,229.00000	4,140,000	8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		931.00000	955,000	8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,422.00000	4,331,000	8.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		866.00000	888,000	8.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,039.00000	3,951,000	8.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.20	Put		1,000.00000	1,025,000	8.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.72800	7.70500		8.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,446.00000	4,361,000	8.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,657.00000	1,691,000	8.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,616.00000	4,530,000	9.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,576.00000	1,609,000	9.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,279.00000	4,195,000	8.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		1,741.00000	1,777,000	8.94	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			7.69200	7.65700		8.39	0.00	0	9,382.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,338.00000	6,132,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		38.00000	43,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,606.00000	6,399,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		31.00000	34,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,070.00000	5,865,000	9.09	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		47.00000	52,000	9.09	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,115.00000	3,281,000	8.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		314.00000	269,000	8.11	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		1,788.00000	1,909,000	8.27	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		837.00000	748,000	8.27	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,741.00000	1,604,000	8.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	7.80	Put		885.00000	959,000	8.43	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,723.00000	3,536,000	8.76	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		237.00000	261,000	8.76	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.76700	7.73000		9.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,203.00000	4,045,000	10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,214.00000	1,273,000	10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,403.00000	4,242,000	10.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,133.00000	1,189,000	10.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,007.00000	3,852,000	10.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,300.00000	1,362,000	10.22	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.84600	7.80600		9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,663.00000	3,527,000	9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,565.00000	2,657,000	9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,825.00000	3,687,000	9.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,446.00000	2,536,000	9.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,507.00000	3,375,000	9.84	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		2,690.00000	2,786,000	9.84	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.89100	8.84600		15.72	0.00	0	28,787.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,789.00000	3,516,000	16.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.25	Put		735.00000	813,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,065.00000	3,784,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		647.00000	717,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,519.00000	3,254,000	15.97	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		832.00000	918,000	15.97	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.96400	8.91800		18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,869.00000	3,665,000	18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,241.00000	3,390,000	18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,075.00000	3,864,000	18.93	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,068.00000	3,211,000	18.93	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,673.00000	3,475,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,427.00000	3,582,000	18.83	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.04200	8.99300		19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,769.00000	4,564,000	19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		4,716.00000	4,882,000	19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,963.00000	4,753,000	19.22	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,532.00000	4,693,000	19.22	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,584.00000	4,384,000	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		4,912.00000	5,083,000	19.14	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R:On	31/03/2036	Price Contribution				100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			142.09928	141.87882			0.00	0	925.00
R210	On	02/08/2012	Bond Future	143.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put		1,121.00000	901,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		1,171.00000	951,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Put		1,071.00000	851,000		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			120.12250	120.04304			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.00	Call		43.00000	123,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Put		0.00000	1,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Call		0.00000	73,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Put		7.00000	1,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Call		93.00000	173,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Put		0.00000	1,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			117.63541	117.60514			0.00	0	2,962.00
R212	On	02/08/2012	Bond Future	118.00	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put		395.00000	365,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Put		445.00000	415,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/08/2012	Bond Future	117.95	Put		345.00000	315,000		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			8.77300	8.72800		14.05	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,572.00000	4,272,000	14.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		531.00000	591,000	14.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,876.00000	4,569,000	14.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		463.00000	517,000	14.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,274.00000	3,981,000	14.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		607.00000	675,000	14.27	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.85000	8.80400		16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,409.00000	4,186,000	16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		2,880.00000	3,019,000	16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,633.00000	4,404,000	16.90	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		2,720.00000	2,854,000	16.90	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,194.00000	3,977,000	16.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,051.00000	3,196,000	16.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.93500	8.88600		17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,250.00000	5,031,000	17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,370.00000	4,531,000	17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,457.00000	5,233,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,195.00000	4,351,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,051.00000	4,837,000	17.06	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,555.00000	4,721,000	17.06	0.00	0	0.00
R213	On	28/02/2031	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
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.92400	8.87900			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		650.00000	1,016,000		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		567.00000	933,000		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		733.00000	1,099,000		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			1.32490	1.30590		17.66	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,559.00000	1,749,000	26.95	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		0.00000	0,000	26.95	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		1,062.00000	1,250,000	24.39	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		3.00000	1,000	24.39	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		2,059.00000	2,249,000	28.12	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000	28.12	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.34070	1.32110		20.90	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		1,228.00000	1,399,000	18.84	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		125.00000	100,000	18.84	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		875.00000	1,021,000	19.37	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		272.00000	222,000	19.37	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,650.00000	1,844,000	19.33	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	1.16	Put		47.00000	45,000	19.33	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.35560	1.33550		20.80	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		1,367.00000	1,525,000	19.23	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		292.00000	249,000	19.23	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		1,059.00000	1,195,000	19.68	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		484.00000	419,000	19.68	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,735.00000	1,910,000	18.87	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		160.00000	134,000	18.87	0.00	0	0.00

Total for Derivatives : **348,604,135.70** **269,041** **1,685,148.00**

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		566,000,000,000.00		5,660,000	17,209,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	9,691,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	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	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			13,900,000,000.00	139,000	139,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			11,800,000,000.00	118,000	700,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	02/03/2013	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			20,400,000,000.00	204,000	7,100,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			24,800,000,000.00	248,000	6,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			168,200,000,000.00	1,682,000	10,217,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL01L	On	30/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	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
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL166	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	1.75000			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			451,600,000.00	4,516,000	10,258,000.00
AIR02	On	30/04/2023	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
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			5,000,000,000.00	50,000	14,200,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			6,300,000,000.00	63,000	63,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			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
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
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYD40	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
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP58	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BCP59	On	17/08/2012			100.00000	100.00000			0.00	0	0.00
BCP60	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			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
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311F	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			34,800,000,000.00	348,000	4,400,000.00
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
BIDC14	On	26/10/2012	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
BIDC20 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC21 On 17/10/2012 Spot Bond			1,000.00000	1,000.00000			0.00	0	0.00
BIDC22 On 27/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR08 On 07/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			12,800,000,000.00	128,000	4,300,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			8,600,000,000.00	86,000	43,000.00
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			28,600,000,000.00	286,000	12,000,000.00
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			30,400,000,000.00	304,000	20,000,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			6,940,000,000,000.00	69,400,000	63,200,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On	28/03/2016			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
CIG01	On	06/06/2015			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On	09/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On	14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On	14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On	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
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN265On 02/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN266On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN267On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN268On 30/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN269On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN270On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN271On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN272On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN273On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN274On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN275On 22/05/2017 Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
CLN276On 24/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN277On 25/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN278On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN279On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN280On 07/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF08	On	10/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,625,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	225,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			3,080,004,900,000.00	30,800,049	94,351,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			13,834,900,000.00	138,349	141,248,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
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	629,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	8.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,349,870,000.00	254,040	467,713,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			274,860,000.00	27,486	474,999,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			8,403,063,900.00	1,070,454	15,372,454.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			10,932,052,500.00	1,457,607	1,258,011,574.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	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			18,800,000,000.00	188,000	6,379,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			16,000,000,000.00	160,000	160,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	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
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC111	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
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
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
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	100.00000			8,000,000,000,000.00	80,000,000	40,000,000.00
FRS69	On	31/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	100.00000			0.00	0	200,000,000.00
FRS72	On	09/11/2024	Spot Bond			100.00000	100.00000			7,690,000,000,000.00	76,900,000	38,450,000.00
FRS73	On	12/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74	On	14/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			6,600,000,000.00	66,000	1,700,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			50,400,000,000.00	504,000	252,000.00
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	23,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			2,898,000,000.00	322,000	4,800,000.00
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	175,000,000.00
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			100.00000	100.00000			0.00	0	0.00
GPT16	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
GPT17	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	325,000.00
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		100,000,000,000.00		1,000,000	7,722,000.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	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
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			45,400,000,000.00	454,000	30,000,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			10,800,000,000.00	108,000	29,800,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	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
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			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
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		1,800,000,000,000.00		18,000,000	9,000,000.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
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		234,720,000,000.00		2,347,200	585,300.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000		168,943,200,000.00		1,689,432	281,572.00
ING142	On	12/06/2012			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
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012			100.00000	100.00000			0.00	0	0.00
ING156	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
ING157	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
ING158	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING159	On	05/12/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			18,800,000,000.00	188,000	94,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			27,600,000,000.00	276,000	1,300,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	300,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	2.60000			104,000,000,000.00	40,000,000	20,000,000.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02	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
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	02/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ01	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015			100.00000	100.00000			0.00	0	133,350,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			576,000,000.00	72,000	36,000.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101,600,000.00
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			96,600,000,000.00	966,000	16,290,000.00
MIIL01	On	31/05/2015			100.00000	100.00000			0.00	0	0.00
MIIL02	On	31/05/2017			8.78500	8.78500			0.00	0	0.00
MQB01	On	31/05/2013			100.00000	100.00000			0.00	0	0.00
MQB02	On	31/05/2017			8.00000	8.00000			1,232,000,000.00	154,000	10,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			41,400,000,000.00	414,000	2,600,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	9,700,000.00
MTN04	On	13/07/2017			100.00000	100.00000			26,000,000,000.00	260,000	3,900,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC0On	06/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000		2,000,000,000.00	20,000,000.00	20,000,000	10,000,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		24,200,000,000.00	242,000.00	242,000	8,700,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		11,600,000,000.00	116,000.00	116,000	6,300,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	200,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000		40,600,000,000.00		406,000	9,800,000.00
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	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000		80,000,000.00	80,000,000.00	800,000	400,000.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,800,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	7,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	82,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			2,168,800,000,000.00	21,688,000	101,347,000.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017	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
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
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			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
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.25500	6.23000		108,238,572,190,440.00	17,304,328,088	19,429,211,225.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.28000	8.24500		79,288,782,810,840.00	9,575,939,953	9,265,543,099.00	
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			217.62748	217.55424		435,254,960,000.00	2,000,000	1,172,881,000.00	
R197	On	07/12/2023	Spot Bond			2.01500	2.01500		37,007,762,025.00	18,366,135	949,193,224.00	
R201	On	21/12/2014	Spot Bond			5.39500	5.37000		6,769,778,188,290.00	1,254,824,502	2,552,685,961.00	
R202	On	07/12/2033	Spot Bond			2.39500	2.40000		97,227,980,430.00	40,596,234	1,119,757,950.00	
R203	On	15/09/2017	Spot Bond			6.88500	6.85000		29,370,635,885,025.00	4,265,887,565	7,568,919,526.00	
R204	On	21/12/2018	Spot Bond			7.19500	7.17000		5,667,248,696,480.00	787,664,864	4,547,033,027.00	
R205	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			5.31000	5.28000			16,460,281,031,310.00	3,099,864,601	2,411,664,800.00
R207	On	15/01/2020	Spot Bond			7.52000	7.50000			14,811,653,425,280.00	1,969,634,764	6,812,566,800.00
R208	On	31/03/2021	Spot Bond			7.64500	7.61000			21,019,055,434,850.00	2,749,385,930	9,094,573,425.00
R209	On	31/03/2036	Spot Bond			8.84500	8.80000			38,428,314,494,970.00	4,344,637,026	11,666,642,026.00
R210	On	31/03/2028	Spot Bond			2.39000	2.40000			2,039,297,365,440.00	853,262,496	1,227,345,000.00
R211	On	31/01/2017	Spot Bond			0.67000	0.68000			99,060,300,650.00	147,851,195	2,200,257,624.00
R212	On	31/01/2022	Spot Bond			2.02000	2.02000			1,734,805,239,500.00	858,814,475	1,645,532,475.00
R213	On	28/02/2031	Spot Bond			8.72500	8.68000			12,526,967,959,000.00	1,435,755,640	2,877,502,340.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			12,293,954,978,500.00	1,891,377,689	5,771,153,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RCSB0	On	25/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC1	On	06/06/2013	Spot Bond			100.00000	100.00000		9,000,000,000,000.00	90,000,000,000.00	90,000,000	45,000,000.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES09	On	14/08/2012	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
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			68,000,000,000.00	680,000	17,840,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	3,842,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			84,000,000,000.00	840,000	7,627,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021			100.00000	100.00000			0.00	0	0.00
SBS20	On	15/05/2026			10.05000	10.05000			0.00	0	0.00
SBS21	On	15/05/2026			100.00000	100.00000			0.00	0	0.00
SBS22	On	23/05/2015			100.00000	100.00000			0.00	0	0.00
SBS23	On	23/05/2017			100.00000	100.00000			0.00	0	0.00
SBS24	On	23/05/2019			100.00000	100.00000			0.00	0	800,000,000.00
SBS25	On	24/05/2019			8.00000	8.00000		34,464,000,000.00		4,308,000	2,308,000.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			12,800,000,000.00	128,000	2,700,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	49,000,000.00
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			18,400,000,000.00	184,000	8,400,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			7,400,000,000.00	74,000	74,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4,800,000,000.00	48,000	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	6.75000			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	7.25000			0.00	0	0.00
SYN825	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
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			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
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN908	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
SYN910	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
SYN911	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN913	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN915	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
SYN916	On	03/08/2012			100.00000	100.00000			0.00	0	0.00
SYN917	On	13/08/2012			100.00000	100.00000			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN921	On	22/06/2012			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
SYN922	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	100.00000			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	5,852.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	15,223.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	141,000.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013			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
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
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	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
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			14,600,000,000.00	146,000	3,100,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			37,600,000,000.00	376,000	1,010,600,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			24,688,800,000.00	246,888	267,308,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			1,254,600,000.00	12,546	149,020,546.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	166,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			583,800,000,000.00	5,838,000	21,400,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
TSP130	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TSP131	On	03/05/2013			100.00000	100.00000			0.00	0	0.00
TSP132	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VKE01	On	08/05/2015			100.00000	100.00000			0.00	0	0.00
VKE02	On	08/05/2016			100.00000	100.00000			0.00	0	0.00
VKE03	On	08/05/2017			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			239,282,800,000.00	2,392,828	60,676,828.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	40,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017			100.00000	100.00000			30,000,000,000.00	300,000	29,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							393,763,957,749,430.00	51,090,666,036	99,985,012,851.00
Grand Total:							393,764,306,353,566.00	51,090,935,077	99,986,697,999.00