

Daily MTM Report

Daily summary for: 20/03/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 18/06/2012 Foreign Exchange Future			7.71650	7.64240		15.58	109,203,908.00	14,152	213,771.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		467.00000	525,000	14.60	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		75.00000	59,000	14.60	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		431.00000	485,000	14.53	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		89.00000	69,000	14.53	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		506.00000	566,000	14.67	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		64.00000	50,000	14.67	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		110.00000	127,000	17.70	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		568.00000	511,000	17.70	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		15.00000	12,000	16.09	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		907.00000	978,000	16.09	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		61.00000	70,000	19.99	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		919.00000	854,000	19.99	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		50.00000	58,000	20.84	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		1,058.00000	992,000	20.84	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		44.00000	51,000	21.40	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	18/06/2012	Foreign Exchange Future	8.75	Put		1,152.00000	1,085,000	21.40	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		674.00000	741,000	14.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		32.00000	25,000	14.96	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		308.00000	351,000	15.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		166.00000	135,000	15.06	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		130.00000	149,000	17.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		488.00000	433,000	17.17	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		95.00000	108,000	18.27	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		653.00000	592,000	18.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		197.00000	226,000	15.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		305.00000	260,000	15.85	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,247.00000	1,179,000	21.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		39.00000	45,000	21.97	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		215.00000	246,000	15.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		273.00000	230,000	15.58	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,634.00000	1,563,000	24.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		26.00000	29,000	24.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		71.00000	81,000	19.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		829.00000	765,000	19.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		631.00000	696,000	14.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		39.00000	30,000	14.89	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		242.00000	204,000	15.45	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		234.00000	270,000	15.45	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.82010	7.74460		16.53	7,702,798.50	985	9,302.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		661.00000	721,000	15.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		116.00000	101,000	15.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		625.00000	683,000	15.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		130.00000	113,000	15.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		699.00000	760,000	15.16	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		104.00000	90,000	15.16	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		145.00000	126,000	15.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		590.00000	646,000	15.14	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,455.00000	1,392,000	21.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		100.00000	112,000	21.89	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		303.00000	335,000	16.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		458.00000	415,000	16.94	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		153.00000	170,000	19.88	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		1,008.00000	950,000	19.88	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,548.00000	1,483,000	22.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		93.00000	103,000	22.29	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,183.00000	1,122,000	20.68	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		128.00000	142,000	20.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		377.00000	416,000	16.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		332.00000	296,000	16.18	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		838.00000	783,000	19.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		183.00000	203,000	19.03	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		246.00000	273,000	17.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		601.00000	553,000	17.76	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.92360	7.84530		16.72	0.00	0	10,035.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		508.00000	549,000	15.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		363.00000	325,000	15.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		487.00000	526,000	16.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		392.00000	352,000	16.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		530.00000	572,000	15.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		335.00000	298,000	15.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		550.00000	504,000	17.07	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		395.00000	428,000	17.07	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,432.00000	1,367,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		177.00000	191,000	20.87	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.03880	7.95780		17.45	0.00	0	8,531.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		556.00000	594,000	17.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		548.00000	505,000	17.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		538.00000	576,000	17.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		580.00000	537,000	17.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		574.00000	614,000	17.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		516.00000	475,000	17.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,420.00000	1,358,000	20.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		278.00000	297,000	20.71	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		503.00000	539,000	17.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		645.00000	600,000	17.75	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.22200	8.14050		18.66	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		555.00000	582,000	20.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,392.00000	1,338,000	20.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		544.00000	571,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,431.00000	1,377,000	20.33	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	8.93	Call		566.00000	594,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,353.00000	1,300,000	20.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.87090	8.79680		19.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,249.00000	1,287,000	19.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		952.00000	916,000	19.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,230.00000	1,267,000	19.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		983.00000	946,000	19.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,269.00000	1,307,000	19.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		922.00000	886,000	19.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		644.00000	611,000	17.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,441.00000	1,482,000	17.81	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.94500	9.87090		20.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,826.00000	1,868,000	19.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,155.00000	1,123,000	19.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,806.00000	1,847,000	20.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,185.00000	1,152,000	20.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,847.00000	1,889,000	19.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,126.00000	1,094,000	19.92	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.71650	7.64240			15.58	38,582.50	5	947.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		7,583.00000	8,683,000	19.14	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		78,343.00000	72,033,000	19.14	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		7,063.00000	8,084,000	19.42	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		82,823.00000	76,434,000	19.42	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		8,151.00000	9,338,000	18.85	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		73,911.00000	67,688,000	18.85	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.82010	7.74460		16.53	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		39,853.00000	43,907,000	16.01	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		30,433.00000	26,937,000	16.01	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		37,682.00000	41,567,000	16.18	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		33,262.00000	29,597,000	16.18	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		42,145.00000	46,373,000	15.83	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		27,725.00000	24,403,000	15.83	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			7.92360	7.84530		16.72	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		0.00000	47,496,000	16.62	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		2,790.00000	42,456,000	16.62	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		0.00000	45,575,000	16.80	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		7,790.00000	45,535,000	16.80	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		2,210.00000	49,500,000	16.44	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		0.00000	39,460,000	16.44	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.22900	12.13200		13.32	41,272,875.00	3,375	60,079.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		474.00000	535,000	12.98	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		192.00000	156,000	12.98	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		445.00000	503,000	13.03	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		213.00000	174,000	13.03	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		505.00000	569,000	12.93	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		173.00000	140,000	12.93	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		1,073.00000	1,165,000	14.60	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		41.00000	36,000	14.60	0.00	0	24,000.00

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	12.50	Put		570.00000	499,000	14.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		202.00000	228,000	14.15	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.38520	12.28520		14.49	0.00	0	1,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		211.00000	225,000	17.01	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,376.00000	1,290,000	17.01	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		203.00000	217,000	17.12	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,418.00000	1,332,000	17.12	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		218.00000	233,000	16.89	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,333.00000	1,248,000	16.89	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,058.00000	1,139,000	13.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		123.00000	104,000	13.26	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.54050	12.43540		15.22	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		0.00000	688,000	15.01	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		15.00000	598,000	15.01	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		0.00000	668,000	15.11	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		65.00000	628,000	15.11	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		35.00000	709,000	14.90	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		0.00000	569,000	14.90	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09250	0.09180		16.35	0.00	0	3,351.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		35.00000	38,000	21.98	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,655.00000	1,588,000	21.98	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		10.00000	11,000	24.48	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,630.00000	2,561,000	24.48	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		134.00000	146,000	18.87	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	0.10	Put		754.00000	696,000	18.87	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09390	0.09310		17.31	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		493.00000	520,000	18.06	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		483.00000	430,000	18.06	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		216.00000	226,000	20.58	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		1,206.00000	1,136,000	20.58	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,118.00000	1,177,000	17.30	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		108.00000	87,000	17.30	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09530	0.09450		18.17	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		110.00000	709,000	18.87	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		0.00000	519,000	18.87	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		0.00000	379,000	20.97	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		890.00000	1,189,000	20.97	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,110.00000	1,340,000	18.11	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		0.00000	150,000	18.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.21840	10.09760		12.42	20,487,892.00	2,005	45,700.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		152.00000	186,000	13.06	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		454.00000	368,000	13.06	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		140.00000	170,000	13.22	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		492.00000	402,000	13.22	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		166.00000	202,000	12.90	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		418.00000	334,000	12.90	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		382.00000	302,000	12.74	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		180.00000	220,000	12.74	0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		422.00000	507,000	12.22	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		124.00000	89,000	12.22	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		566.00000	667,000	12.35	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		68.00000	49,000	12.35	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		692.00000	800,000	12.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		44.00000	32,000	12.61	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		390.00000	471,000	12.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		142.00000	103,000	12.25	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		229.00000	173,000	12.35	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		277.00000	341,000	12.35	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		570.00000	475,000	13.54	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		118.00000	143,000	13.54	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.36220	10.23930		13.52	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		241.00000	286,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		727.00000	649,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		226.00000	269,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		762.00000	682,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		257.00000	304,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		693.00000	617,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		884.00000	1,004,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		95.00000	92,000	14.00	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.50660	10.37960		14.03	0.00	0	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		0.00000	554,000	13.81	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		10.00000	437,000	13.81	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		0.00000	533,000	13.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		60.00000	466,000	13.91	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		40.00000	577,000	13.71	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		0.00000	410,000	13.71	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.77050	10.63890		13.77	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		530.00000	569,000	15.14	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,384.00000	1,292,000	15.14	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		519.00000	557,000	15.22	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,423.00000	1,330,000	15.22	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		542.00000	582,000	15.07	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,346.00000	1,255,000	15.07	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			418.18200	420.53000			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			424.26200	426.65000			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			380.49800	382.65900			0.00	0	897.00
ALBI	On	02/08/2012	Index Future			386.03000	388.22700			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.65080	7.57740		14.89	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		25.00000	31,000	18.44	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		548.00000	480,000	18.44	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		21.00000	27,000	18.89	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		594.00000	526,000	18.89	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		29.00000	36,000	17.98	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		502.00000	435,000	17.98	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.62660	7.55320		14.68	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		8.00000	12,000	18.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	29/03/2012	Any day expiry	7.90	Put		355.00000	285,000	18.50	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		5.00000	9,000	19.14	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		402.00000	332,000	19.14	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		11.00000	17,000	17.86	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		308.00000	240,000	17.86	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.01640	8.01400		11.68	176,360.80	22	22,853.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		420.00000	422,000	11.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		56.00000	56,000	11.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		382.00000	383,000	11.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		68.00000	67,000	11.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		461.00000	462,000	11.82	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		47.00000	46,000	11.82	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.04540	8.04110		12.58	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		210.00000	213,000	13.09	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		405.00000	404,000	13.09	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		194.00000	198,000	13.23	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		439.00000	439,000	13.23	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		226.00000	230,000	12.96	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		371.00000	371,000	12.96	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.07680	8.06900		12.93	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		0.00000	351,000	12.91	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		20.00000	363,000	12.91	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		0.00000	331,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		70.00000	393,000	13.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		30.00000	374,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		0.00000	336,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.12270	9.11250		15.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,083.00000	2,099,000	14.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		271.00000	276,000	14.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,044.00000	2,061,000	14.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		282.00000	288,000	14.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,126.00000	2,142,000	14.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		264.00000	269,000	14.64	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.75400	7.70090		12.09	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		62.00000	75,000	13.84	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		511.00000	471,000	13.84	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		55.00000	67,000	14.05	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		554.00000	513,000	14.05	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		70.00000	84,000	13.62	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		469.00000	430,000	13.62	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.84150	7.78700		11.86	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		334.00000	328,000	11.73	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		256.00000	195,000	11.73	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		287.00000	301,000	11.78	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		259.00000	218,000	11.78	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		381.00000	356,000	11.69	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		253.00000	173,000	11.69	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			7.92830	7.87000		12.21	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		66.00000	392,000	12.12	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		0.00000	267,000	12.12	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		16.00000	367,000	12.17	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		0.00000	292,000	12.17	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		116.00000	419,000	12.06	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		0.00000	244,000	12.06	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.04430	0.00470			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.06720	0.22130			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.08490	0.00760			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.14060	0.03650			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.17630	0.07320			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.09540	0.10200			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.10500	0.10300			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.08970	0.00000			0.00	0	16,000.00
CF CANOn	18/06/2012	Can-Do Future			0.04690	0.03910			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.47620	8.37390		15.03	4,704,291.00	555	28,521.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		77.00000	90,000	17.55	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		803.00000	714,000	17.55	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		71.00000	82,000	17.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		847.00000	756,000	17.74	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		83.00000	97,000	17.36	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		759.00000	671,000	17.36	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future				8.60140	8.49610		16.06	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Call		297.00000	333,000	16.56	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Put		551.00000	482,000	16.56	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Call		282.00000	317,000	16.73	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Put		586.00000	516,000	16.73	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Call		312.00000	351,000	16.39	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Put		516.00000	450,000	16.39	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future				8.72770	8.61730		16.34	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Call		112.00000	586,000	15.81	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Put		0.00000	364,000	15.81	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Call		62.00000	563,000	15.95	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		0.00000	391,000	15.95	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		162.00000	610,000	15.68	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		0.00000	338,000	15.68	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI	On 03/05/2012	GOVI				381.55300	383.64100			0.00	0	193.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/05/2012	GOVI	382.00	Call		16,410.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	4,470,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		16,310.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	4,570,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		16,510.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	4,370,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			387.10000	389.22400			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		7,760.00000	29,000,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		7,860.00000	29,100,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		7,660.00000	28,900,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			171.01800	171.02500			1,710,180.00	1	516.00
IGOV	On	02/08/2012	Index Future			173.50400	173.51400			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			463.78000	463.78000			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			470.41100	470.41100			0.00	0	152.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.60000	5.60000				0.00	0	0.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.63000	5.62000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.65000	5.64000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.69000	5.66000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.75000	5.69000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.78000	5.72000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.84000	5.77000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			6.07000	6.00000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.30000	6.23000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.54000	6.47000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.77000	6.71000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			7.01000	6.94000				0.00	0	2,000.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.27590	6.28070			10.49	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			122.00000	119,000	10.49	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			141.00000	143,000	10.49	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call			103.00000	101,000	10.75	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put			172.00000	175,000	10.75	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call			148.00000	145,000	10.57	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put			117.00000	119,000	10.57	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.32030	6.32590			12.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		272.00000	269,000	12.92	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		189.00000	192,000	12.92	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		245.00000	242,000	12.88	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		212.00000	215,000	12.88	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		301.00000	297,000	12.95	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		168.00000	170,000	12.95	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.36410	6.36780		13.83	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		31.00000	314,000	13.83	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		1.00000	287,000	13.83	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		0.00000	292,000	13.90	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		20.00000	315,000	13.90	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		81.00000	339,000	13.82	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		1.00000	262,000	13.82	0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.98500	6.88900		3.17	0.00	0	11,534.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,392.00000	4,076,000	3.44	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.25	Put		1.00000	1,000	3.44	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Call		4,549.00000	4,233,000	3.44	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Put		0.00000	1,000	3.44	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.20	Call		4,234.00000	3,918,000	3.44	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.20	Put		0.00000	1,000	3.44	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	6.25	Put		2,165.00000	2,467,000	3.07	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	6.25	Call		30.00000	15,000	3.07	0.00	0	1,500.00	
R157 On	03/05/2012	Bond Future	6.50	Call		119.00000	71,000	3.12	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	6.50	Put		1,413.00000	1,682,000	3.12	0.00	0	1,500.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	6.75	Call		341.00000	233,000	3.17	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		801.00000	1,010,000	3.17	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			7.08800	6.98200		3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,275.00000	3,000,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		216.00000	265,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,402.00000	3,123,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		196.00000	240,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,150.00000	2,879,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		239.00000	292,000	3.90	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.17500	7.05700		3.54	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,262.00000	1,105,000	3.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,422.00000	1,596,000	3.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,334.00000	1,171,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,354.00000	1,521,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,192.00000	1,040,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,493.00000	1,672,000	3.59	0.00	0	0.00
R157	On	07/02/2013	Bond Future			7.26200	7.13200		3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		980.00000	853,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,956.00000	2,159,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,032.00000	901,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,880.00000	2,078,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		929.00000	806,000	3.10	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		2,034.00000	2,240,000	3.10	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	03/05/2012	Bond Future			8.57400	8.46500		11.66	0.00	0	29,388.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,302.00000	4,474,000	12.35	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		479.00000	658,000	12.35	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,670.00000	4,820,000	12.40	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		412.00000	568,000	12.40	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,942.00000	4,137,000	12.30	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		558.00000	759,000	12.30	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,769.00000	6,645,000	11.44	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		345.00000	215,000	11.44	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,484.00000	4,191,000	11.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		984.00000	684,000	11.63	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		2,176.00000	1,657,000	11.89	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,851.00000	2,339,000	11.89	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		4,248.00000	3,494,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		748.00000	1,001,000	12.21	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.65900	8.54600		15.19	1,163,003.90	10	430.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,353.00000	4,757,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,515.00000	3,942,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,612.00000	5,000,000	15.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,330.00000	3,741,000	15.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,098.00000	4,518,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,707.00000	4,150,000	15.38	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	8.25	Put		5,862.00000	6,462,000	15.07	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,119.00000	2,695,000	15.07	458,150.00	170	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,899.00000	4,332,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,867.00000	4,323,000	15.34	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,871.00000	10,659,000	14.78	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,376.00000	1,141,000	14.78	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		9,098.00000	9,859,000	14.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,606.00000	1,343,000	14.83	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		5,404.00000	4,805,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,477.00000	3,901,000	15.44	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.73500	8.61800		14.73	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,171.00000	5,595,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,999.00000	5,463,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,413.00000	5,823,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,801.00000	5,251,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,934.00000	5,371,000	14.89	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,204.00000	5,681,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.81200	8.69100		14.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,701.00000	5,192,000	14.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,395.00000	7,941,000	14.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,914.00000	5,393,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		7,161.00000	7,695,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,500.00000	5,003,000	14.81	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,643.00000	8,201,000	14.81	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.84629	215.70342			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		703.00000	846,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Call		653.00000	796,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Call		753.00000	896,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			254.08130	254.11212			0.00	0	999.00
R197	On	03/05/2012	Bond Future	251.00	Call		3,112.00000	3,081,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		3,062.00000	3,031,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		3,162.00000	3,131,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.32500	6.23800		2.31	0.00	0	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,659.00000	3,444,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.53	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	03/05/2012	Bond Future	7.80	Call		3,777.00000	3,562,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,540.00000	3,325,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.53	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.37700	6.27800		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,769.00000	2,564,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		68.00000	85,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,869.00000	2,663,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		59.00000	75,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,669.00000	2,467,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		76.00000	97,000	2.97	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.38900	6.27700		2.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,119.00000	989,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		669.00000	766,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,180.00000	1,047,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		630.00000	723,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,059.00000	934,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		710.00000	811,000	2.57	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.36900	6.24100		2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		906.00000	794,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		890.00000	1,005,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		954.00000	839,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		849.00000	961,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		859.00000	751,000	2.25	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		932.00000	1,051,000	2.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/05/2012	Bond Future			188.63388	188.65300			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		1,347.00000	1,366,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		1,397.00000	1,416,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		1,297.00000	1,316,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.55500	7.46100		5.54	0.00	0	3,524.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,538.00000	5,124,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		4.00000	6,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,744.00000	5,329,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		2.00000	4,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,331.00000	4,918,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		4.00000	8,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		2,233.00000	2,591,000	5.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		161.00000	102,000	5.46	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,692.00000	2,011,000	5.51	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		299.00000	202,000	5.51	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		802.00000	604,000	5.64	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		851.00000	1,069,000	5.64	0.00	0	1,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	7.80	Call		1,791.00000	1,478,000	5.79	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		299.00000	402,000	5.79	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.65300	7.55300		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,430.00000	4,087,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		502.00000	583,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,592.00000	4,244,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		462.00000	537,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,269.00000	3,932,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		544.00000	630,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.74100	7.63400		6.66	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,438.00000	2,204,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,969.00000	2,168,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,551.00000	2,311,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,880.00000	2,073,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,328.00000	2,101,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,061.00000	2,267,000	6.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.83200	7.71800		6.16	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		737.00000	643,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,561.00000	5,905,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		783.00000	683,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		5,403.00000	5,741,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		697.00000	606,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,725.00000	6,072,000	5.97	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.85600	7.76200		6.76	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,956.00000	4,489,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		31.00000	46,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,190.00000	4,720,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		24.00000	35,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,722.00000	4,258,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		39.00000	57,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		4,066.00000	4,526,000	6.57	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		52.00000	30,000	6.57	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		979.00000	747,000	6.91	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		1,041.00000	1,291,000	6.91	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.95500	7.85600		8.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,125.00000	3,771,000	9.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		991.00000	1,127,000	9.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,300.00000	3,939,000	9.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		928.00000	1,057,000	9.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,952.00000	3,605,000	9.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,057.00000	1,200,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.04200	7.93700		8.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		2,872.00000	2,608,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,571.00000	2,808,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,002.00000	2,730,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,463.00000	2,692,000	8.40	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		2,746.00000	2,489,000	8.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,684.00000	2,928,000	8.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future			8.13000	8.02000		8.13	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,093.00000	2,837,000	8.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		3,185.00000	3,433,000	8.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,214.00000	2,952,000	8.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		3,076.00000	3,319,000	8.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		2,975.00000	2,725,000	8.23	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,298.00000	3,552,000	8.23	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.13500	6.07300		1.44	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,259.00000	2,159,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,337.00000	2,237,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		1.00000	0,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,181.00000	2,081,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.18400	6.10900		1.65	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,591.00000	1,496,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		39.00000	47,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,654.00000	1,558,000	1.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.30	Put		34.00000	41,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,530.00000	1,436,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		45.00000	54,000	1.77	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.15600	6.06300		1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		416.00000	366,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		488.00000	545,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		445.00000	393,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		460.00000	515,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		389.00000	341,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		519.00000	577,000	1.38	0.00	0	0.00
R206	On	07/02/2013	Bond Future			6.03900	5.92200		1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		462.00000	408,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		392.00000	443,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		487.00000	431,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		372.00000	421,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		437.00000	385,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		412.00000	465,000	1.11	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.05000	7.96100		7.99	382,432,242.01	3,913	22,324.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,334.00000	3,879,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		95.00000	130,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,577.00000	4,116,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		77.00000	107,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,092.00000	3,644,000	8.62	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	03/05/2012	Bond Future	8.70	Put		114.00000	157,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		3,085.00000	3,506,000	7.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		209.00000	139,000	7.85	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,182.00000	2,546,000	7.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		444.00000	318,000	7.94	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,231.00000	973,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,016.00000	1,248,000	8.15	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,295.00000	1,932,000	8.35	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		444.00000	572,000	8.35	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			8.14600	8.05300		10.20	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,693.00000	4,327,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,045.00000	1,176,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,883.00000	4,510,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		980.00000	1,104,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,506.00000	4,147,000	10.65	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,114.00000	1,252,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.22800	8.13100		9.76	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,345.00000	3,069,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,728.00000	2,955,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,489.00000	3,206,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,614.00000	2,834,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,205.00000	2,936,000	9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,847.00000	3,081,000	9.87	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.31300	8.21100		9.68	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,626.00000	3,357,000	9.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future	8.25	Put		3,430.00000	3,673,000	9.82	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,760.00000	3,485,000	9.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,313.00000	3,550,000	9.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,494.00000	3,231,000	9.79	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,549.00000	3,799,000	9.79	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.09900	8.00500		9.18	341,335,619.00	3,700	9,510.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,742.00000	5,202,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		43.00000	62,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,007.00000	5,464,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		34.00000	49,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,477.00000	4,942,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		54.00000	77,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,312.00000	3,788,000	9.05	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		238.00000	156,000	9.05	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,340.00000	2,752,000	9.15	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		499.00000	352,000	9.15	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,360.00000	1,064,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,092.00000	1,354,000	9.41	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,508.00000	2,095,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		480.00000	625,000	9.64	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future			8.18500	8.08700		11.37	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,964.00000	4,552,000	11.92	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,208.00000	1,364,000	11.92	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,166.00000	4,746,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,135.00000	1,283,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,766.00000	4,362,000	11.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,287.00000	1,450,000	11.88	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.26200	8.16000		11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,584.00000	3,272,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,075.00000	3,340,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,737.00000	3,418,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,947.00000	3,204,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,434.00000	3,130,000	11.46	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,207.00000	3,480,000	11.46	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.34000	8.23300		10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,250.00000	2,976,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,548.00000	4,862,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,382.00000	3,102,000	10.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,399.00000	4,708,000	10.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,126.00000	2,859,000	10.85	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,705.00000	5,027,000	10.85	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.00200	8.89800		16.68	0.00	0	2,933.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,187.00000	1,730,000	17.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,402.00000	1,745,000	17.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,412.00000	1,928,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,247.00000	1,563,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,973.00000	1,544,000	16.94	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,571.00000	1,942,000	16.94	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.07600	8.96900		20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,063.00000	4,566,000	21.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,961.00000	3,276,000	21.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,280.00000	4,771,000	21.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,814.00000	3,117,000	21.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,849.00000	4,364,000	21.54	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,114.00000	3,441,000	21.54	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.14400	9.03400		21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,826.00000	4,393,000	21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,084.00000	5,475,000	21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,014.00000	4,571,000	21.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,893.00000	5,275,000	21.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,647.00000	4,224,000	21.32	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,287.00000	5,688,000	21.32	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.21300	9.10000		20.76	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,511.00000	5,078,000	20.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	9.00	Put		6,264.00000	6,667,000	20.76	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,694.00000	5,253,000	20.81	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,069.00000	6,464,000	20.81	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,337.00000	4,912,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,471.00000	6,883,000	20.73	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			140.39842	140.41284			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,413.00000	1,398,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		1,363.00000	1,348,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		1,463.00000	1,448,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.51705	118.54382			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		344.00000	317,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Call		294.00000	267,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		394.00000	367,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			115.92384	115.93772			0.00	0	2,752.00
R212	On	03/05/2012	Bond Future	115.30	Call		638.00000	624,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		588.00000	574,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		688.00000	674,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.91400	8.80500		14.87	53,422,467.24	636	4,359.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,017.00000	3,348,000	15.44	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		578.00000	771,000	15.44	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,313.00000	3,623,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		500.00000	673,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,728.00000	3,080,000	15.38	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		664.00000	879,000	15.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.99100	8.87800		18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,547.00000	4,988,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,698.00000	3,020,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,780.00000	5,208,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,559.00000	2,868,000	19.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.20	Call		5,318.00000	4,771,000	19.16	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,843.00000	3,177,000	19.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.06300	8.94800		18.94	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,251.00000	4,772,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,849.00000	5,255,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,451.00000	4,962,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,666.00000	5,061,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,054.00000	4,586,000	19.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,038.00000	5,455,000	19.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.13900	9.02000		18.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,821.00000	5,344,000	18.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,974.00000	6,399,000	18.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,013.00000	5,528,000	18.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,784.00000	6,201,000	18.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,637.00000	5,170,000	18.33	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,174.00000	6,609,000	18.33	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			9.03600	8.94200			0.00	0	1,500.00
R214	On	03/05/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		1,163.00000	1,916,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		1,080.00000	1,833,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/05/2012	Bond Future	8.79	Put		1,246.00000	1,999,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.10700	9.01000			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		1,708.00000	2,474,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		1,625.00000	2,392,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,790.00000	2,557,000		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			1.21840	1.20730		15.37	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		712.00000	795,000	15.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		139.00000	111,000	15.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		411.00000	467,000	15.37	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		338.00000	283,000	15.37	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,118.00000	1,217,000	14.95	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		45.00000	33,000	14.95	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.23400	1.22310		17.03	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		625.00000	683,000	16.30	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		502.00000	451,000	16.30	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		436.00000	479,000	17.24	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		813.00000	747,000	17.24	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		898.00000	973,000	15.73	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		275.00000	241,000	15.73	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 _n 14/12/2012 Foreign Exchange Future			1.25030	1.23850		17.24	0.00	0	0.00
YUAN/FO _n 14/12/2012 Foreign Exchange Future	1.23	Call		105.00000	832,000	16.87	0.00	0	0.00
YUAN/FO _n 14/12/2012 Foreign Exchange Future	1.23	Put		0.00000	609,000	16.87	0.00	0	0.00
YUAN/FO _n 14/12/2012 Foreign Exchange Future	1.28	Call		0.00000	634,000	17.68	0.00	0	0.00
YUAN/FO _n 14/12/2012 Foreign Exchange Future	1.28	Put		395.00000	911,000	17.68	0.00	0	0.00
YUAN/FO _n 14/12/2012 Foreign Exchange Future	1.18	Call		605.00000	1,095,000	16.20	0.00	0	0.00
YUAN/FO _n 14/12/2012 Foreign Exchange Future	1.18	Put		0.00000	372,000	16.20	0.00	0	0.00

Total for Derivatives : **964,108,369.95** **29,529** **1,124,608.00**

i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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			224,910,000,000,000.00	2,249,100,000	671,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			25,855,000,000,000.00	5,171,000,000	1,600,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	15,010,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000		180,000,000,000.00		1,800,000	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	1,500,000.00
ABL11B	On	29/09/2014			100.00000	100.00000		280,000,000,000.00		2,800,000	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000		240,000,000,000.00		2,400,000	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000		28,000,000,000,000.00		280,000,000	35,000,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000		400,000,000,000.00		4,000,000	0.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	130,000.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00

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			0.00	0	4,900,000.00
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			200,000,000,000.00	2,000,000	9,000,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL066On	30/04/2012	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
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	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
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		1,000,000,000,000.00		10,000,000	10,000,000.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000		375,750,014,400,000.00		3,757,500,144	3,750,000,144.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On	20/03/2022			100.00000	100.00000			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,000,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000		280,000,000,000.00	280,000,000,000.00	2,800,000	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	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
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
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
BCP55	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000		258,800,000,000,000.00	2,588,000,000	1,044,000,000.00	
BG42A	On	15/03/2017			100.00000	100.00000		133,600,000,000,000.00	1,336,000,000	668,000,000.00	
BG42A	On	15/03/2017			100.00000	100.00000		232,000,000,000,000.00	2,320,000,000	1,040,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A	On	15/03/2017			8.00000	8.00000			11,920,000,000,000.00	1,490,000,000	725,000,000.00
BG42B	On	15/03/2017			100.00000	100.00000			33,200,000,000,000.00	332,000,000	166,000,000.00
BG42C	On	15/06/2017			100.00000	100.00000			35,400,000,000,000.00	354,000,000	177,000,000.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,500,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016	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
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	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
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On	30/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000		3,060,000,000,000.00	30,600,000	15,300,000.00	
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	2,510,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	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
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,500,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			107,000,000,000.00	1,070,000	79,508,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			87,100,000,000.00	871,000	123,921,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	49,000,000.00
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	30,000,000.00
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
EPF001	On	19/08/2015	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
EQ156L _{On}	07/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ167L _{On}	16/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ168L _{On}	30/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ170L _{On}	14/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ171L _{On}	16/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ172L _{On}	17/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ173L _{On}	29/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ174L _{On}	14/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
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
ERS3A _{iOn}	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A _{tOn}	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			61,200,000,000.00	612,000	46,774,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			10,165,750,000.00	1,099,000	290,848,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			14,610,000,000.00	1,461,000	355,641,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			14,907,150,000.00	1,899,000	31,969,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			1,362,540,000,000.00	181,672,000	247,488,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			760,000,000,000.00	7,600,000	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
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	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			1,000,000,000,000.00	10,000,000	25,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000		800,000,000,000.00	8,000,000	10,000,000.00	
FRC106	On	24/02/2017			100.00000	100.00000		0.00	0	1,500,000.00	
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000		200,000,000,000.00		2,000,000	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000		620,000,000,000.00		6,200,000	0.00
FRJ16	On	21/01/2016			100.00000	100.00000		200,000,000,000.00		2,000,000	2,000,000.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			7,200,000.00	72	35.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000	10,000,000.00	
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	29,081,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	19,900,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	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
IBL13	On 12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000		3,200,000,000,000.00		32,000,000	16,000,000.00
IND214	On	03/04/2012			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000		4,400,000,000,000.00		44,000,000	22,000,000.00
IND219	On	08/05/2012			100.00000	100.00000		3,800,000,000,000.00		38,000,000	1,000,000.00
IND220	On	15/05/2012			100.00000	100.00000		4,200,000,000,000.00		42,000,000	21,000,000.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000		35,600,000,000,000.00		356,000,000	150,000,000.00
IND226	On	26/06/2012			100.00000	100.00000		27,000,000,000,000.00		270,000,000	270,000,000.00
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	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	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
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	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
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000		160,000,000,000.00		1,600,000	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			27,500,000,000.00	10,000,000	5,000,000.00
IV03	On	31/03/2012	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	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			920,000,000,000.00	9,200,000	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			2,400,000,000,000.00	24,000,000	12,000,000.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			4,200,000,000,000.00	42,000,000	21,000,000.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	15,000,000.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA224	On	14/06/2012			100.00000	100.00000			500,000,000,000.00	5,000,000	155,000,000.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,400,000,000,000.00		14,000,000	7,000,000.00
MBF02	On	07/10/2014			100.00000	100.00000		200,000,000,000.00		2,000,000	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	82,200,000.00
MFS1A	On	20/12/2015			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
MFS1A:On	20/12/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond	100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond	100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond	100.00000	100.00000			0.00	0	2,500,000.00
MTN03 On	13/07/2015	Spot Bond	100.00000	100.00000			0.00	0	14,500,000.00
MTN04 On	13/07/2017	Spot Bond	100.00000	100.00000			0.00	0	4,000,000.00
MTN05 On	28/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MTNC0On	04/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MTNC0On	18/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			280,000,000,000.00	2,800,000	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	9,900,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000		5,000,000,000.00	50,000,000	24,300,000.00	
NED8	On	08/02/2014			100.00000	100.00000		30,000,000,000.00	300,000	4,800,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			1,460,000,000,000.00	14,600,000	7,300,000.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
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	5,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	7,800,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	95,000,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000		100,000,000,000.00		1,000,000	0.00
OTCA0	On	30/04/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	0.00
OTCA0	On	30/04/2013			100.00000	100.00000		420,000,000,000.00		4,200,000	0.00
OTCA0	On	30/04/2014			100.00000	100.00000		0.00		0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000		0.00		0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000		0.00		0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000		0.00		0	0.00
PBET0	On	13/09/2015			100.00000	100.00000		0.00		0	0.00
PCF02	On	06/07/2012			100.00000	100.00000		0.00		0	0.00
PCF03	On	06/04/2015			100.00000	100.00000		0.00		0	0.00
PCF03	On	02/03/2016			100.00000	100.00000		0.00		0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP03	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012	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
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.93000	6.83500		178,238,885,115,060.00	25,719,896,842	21,938,552,823.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.53000	8.42000		108,354,785,316,430.00	12,702,788,431	9,429,960,245.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			214.45265	214.21377		32,528,439,798,685.70		151,681,221	536,498,541.00
R197	On	07/12/2023	Spot Bond			2.08000	2.08000		29,546,400,000.00		14,205,000	709,242,539.00
R201	On	21/12/2014	Spot Bond			6.29000	6.20500		22,887,099,876,410.00		3,638,648,629	4,047,987,931.00
R202	On	07/12/2033	Spot Bond			2.32500	2.32500		340,496,250,000.00		146,450,000	1,595,314,769.00
R203	On	15/09/2017	Spot Bond			7.50500	7.41000		24,747,889,761,440.00		3,297,520,288	7,277,675,552.00
R204	On	21/12/2018	Spot Bond			7.80500	7.71000		57,130,424,910,405.00		7,319,721,321	6,081,644,329.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.09500	6.03500		59,551,794,810,000.00		9,770,598,000	4,849,223,804.00
R207	On	15/01/2020	Spot Bond			8.00000	7.91000		19,726,195,200,000.00		2,465,774,400	9,680,981,900.00
R208	On	31/03/2021	Spot Bond			8.05500	7.96000		46,991,759,368,545.00		5,833,862,119	9,016,531,157.00
R209	On	31/03/2036	Spot Bond			8.96500	8.86000		48,348,011,910,000.00		5,392,974,000	6,968,503,953.00
R210	On	31/03/2028	Spot Bond			2.30500	2.30500		42,469,625,000.00		18,425,000	1,143,098,588.00
R211	On	31/01/2017	Spot Bond			0.79000	0.79000		2,226,220,000,000.00		2,818,000,000	3,028,020,848.00
R212	On	31/01/2022	Spot Bond			2.08000	2.08000		1,941,222,400,000.00		933,280,000	1,349,124,939.00
R213	On	28/02/2031	Spot Bond			8.87500	8.76500		38,197,236,750,000.00		4,303,914,000	2,805,018,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,060,144,000,000.00	1,086,176,000	3,575,785,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000		1,054,700,000,000.00		10,547,000	5,273,500.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023			100.00000	100.00000		200,000,000,000.00		2,000,000	43,400,000.00
SBK7	On	24/05/2015			100.00000	100.00000			0.00	0	17,500,000.00
SBK8	On	10/04/2013			100.00000	100.00000			0.00	0	2,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	4,000,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012			100.00000	100.00000		5,000,000,000,000.00	50,000,000	50,000,000.00	
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014			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
SPDA2	On	21/08/2016	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	17/04/2015	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
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
SYN893	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN904	On	04/04/2012			100.00000	100.00000			0.00	0	0.00
SYN905	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
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	1,626,248.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
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
TFS90	On	05/03/2013			6.27000	6.27000			0.00	0	0.00
TFS92	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012			100.00000	100.00000		400,000,000.00	4,000,000.00	4,000,000	2,000,000.00
TH7A2A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE7A'	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A'	On	18/10/2012			100.00000	100.00000			0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000		240,000,000,000.00	2,400,000	0	0.00
THE9A8	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A9	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
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			0.00	0	1,020,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			12,839,400,000,000.00	128,394,000	241,864,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			16,400,000,000,000.00	164,000,000	81,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	136,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR04	On	19/04/2014	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
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD004	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD003	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			73,700,000,000.00	737,000	51,757,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	126,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	31,900,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	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
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							2,159,360,465,991,980.00	107,189,177,467	110,561,845,845.00

Grand Total: **2,159,361,430,100,350.00 17,189,206,996 110,562,970,453.00**