

Daily MTM Report

Daily summary for: 23/03/2012

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			7.79400	7.83300		15.67	129,583,044.00	16,626	216,424.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		622.00000	589,000	14.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		39.00000	45,000	14.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		579.00000	547,000	14.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		46.00000	53,000	14.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		666.00000	632,000	14.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		33.00000	38,000	14.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		151.00000	142,000	17.27	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		418.00000	448,000	17.27	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		8.00000	9,000	16.47	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,091.00000	1,053,000	16.47	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		82.00000	77,000	19.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		749.00000	783,000	19.53	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		66.00000	62,000	20.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		883.00000	918,000	20.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		58.00000	54,000	20.95	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		975.00000	1,010,000	20.95	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		849.00000	812,000	15.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		16.00000	18,000	15.12	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		424.00000	398,000	14.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		91.00000	104,000	14.83	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		179.00000	167,000	16.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		346.00000	373,000	16.74	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		129.00000	120,000	17.80	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		496.00000	526,000	17.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		277.00000	258,000	15.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		194.00000	214,000	15.53	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,068.00000	1,104,000	21.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		51.00000	48,000	21.51	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		302.00000	282,000	15.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		169.00000	188,000	15.39	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,449.00000	1,486,000	23.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		32.00000	30,000	23.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		94.00000	88,000	18.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		661.00000	694,000	18.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		801.00000	766,000	15.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		18.00000	22,000	15.05	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		147.00000	164,000	15.25	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		330.00000	308,000	15.25	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.89770	7.93680		16.64	76,094,339.50	9,635	10,975.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		814.00000	782,000	15.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		77.00000	84,000	15.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		774.00000	742,000	15.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		87.00000	94,000	15.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		855.00000	822,000	15.14	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		68.00000	74,000	15.14	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		98.00000	106,000	15.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		735.00000	704,000	15.16	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,287.00000	1,322,000	21.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		124.00000	120,000	21.62	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		382.00000	365,000	16.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		345.00000	367,000	16.64	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		190.00000	183,000	19.58	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		853.00000	885,000	19.58	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,377.00000	1,413,000	22.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		114.00000	111,000	22.02	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,022.00000	1,055,000	20.41	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		159.00000	153,000	20.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		474.00000	453,000	15.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		237.00000	255,000	15.91	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		692.00000	722,000	18.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		229.00000	220,000	18.73	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		310.00000	296,000	17.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		473.00000	498,000	17.47	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.00000	8.04030		16.78	28,000,000.00	3,500	12,531.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		609.00000	586,000	15.67	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		269.00000	286,000	15.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		584.00000	562,000	15.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		294.00000	312,000	15.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		635.00000	611,000	15.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		245.00000	261,000	15.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		436.00000	457,000	16.78	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		476.00000	457,000	16.78	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,271.00000	1,302,000	20.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		211.00000	202,000	20.60	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.11290	8.15470		17.44	0.00	0	8,562.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		644.00000	623,000	16.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		439.00000	460,000	16.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		624.00000	603,000	17.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		469.00000	490,000	17.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		665.00000	643,000	16.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		410.00000	430,000	16.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,266.00000	1,297,000	20.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		321.00000	310,000	20.45	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		585.00000	566,000	17.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		530.00000	553,000	17.44	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.29630	8.33860		18.69	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		619.00000	604,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,258.00000	1,286,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		607.00000	592,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,296.00000	1,324,000	20.15	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		632.00000	617,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,221.00000	1,249,000	19.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.95220	8.98960		19.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,348.00000	1,331,000	19.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		858.00000	879,000	19.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,327.00000	1,310,000	19.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		887.00000	908,000	19.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,366.00000	1,348,000	18.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		826.00000	846,000	18.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		565.00000	579,000	17.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,555.00000	1,531,000	17.68	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.02630	10.06370		20.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,932.00000	1,911,000	19.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,068.00000	1,085,000	19.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,911.00000	1,890,000	19.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,097.00000	1,114,000	19.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,954.00000	1,933,000	19.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,040.00000	1,057,000	19.80	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.79400	7.83300			15.67	0.00	0	947.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			10,171.00000	9,533,000	18.66	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			61,871.00000	65,133,000	18.66	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			9,439.00000	8,849,000	18.95	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			66,139.00000	69,449,000	18.95	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			10,975.00000	10,283,000	18.38	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		57,675.00000	60,883,000	18.38	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.89770	7.93680		16.64	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		50,045.00000	47,835,000	15.73	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		21,405.00000	23,105,000	15.73	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		47,423.00000	45,314,000	15.91	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		23,783.00000	25,584,000	15.91	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		52,801.00000	50,486,000	15.55	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		19,161.00000	20,756,000	15.55	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.00000	8.04030		16.78	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		52,759.00000	50,680,000	16.31	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		36,049.00000	38,000,000	16.31	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		50,639.00000	48,634,000	16.50	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		38,929.00000	40,954,000	16.50	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		54,979.00000	52,825,000	16.13	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		33,269.00000	35,145,000	16.13	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.37020	12.37320		13.21	41,934,978.00	3,390	56,984.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		625.00000	626,000	12.56	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		102.00000	106,000	12.56	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		589.00000	590,000	12.62	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		116.00000	120,000	12.62	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		661.00000	663,000	12.49	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		88.00000	93,000	12.49	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		1,299.00000	1,297,000	15.12	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		26.00000	27,000	15.12	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		399.00000	400,000	13.67	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		272.00000	270,000	13.67	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.52610	12.52860		14.37	11,398,751.00	910	1,420.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		257.00000	249,000	16.64	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,178.00000	1,173,000	16.64	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		248.00000	240,000	16.77	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,219.00000	1,214,000	16.77	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		266.00000	258,000	16.52	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,137.00000	1,132,000	16.52	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,252.00000	1,253,000	13.03	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		73.00000	77,000	13.03	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.67920	12.68320		15.10	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		755.00000	750,000	14.70	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		522.00000	521,000	14.70	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		733.00000	728,000	14.80	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		550.00000	549,000	14.80	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		777.00000	772,000	14.60	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		494.00000	493,000	14.60	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09490	0.09490		16.84	0.00	0	3,351.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		55.00000	57,000	21.66	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,365.00000	1,367,000	21.66	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		16.00000	17,000	24.39	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,326.00000	2,327,000	24.39	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		211.00000	218,000	18.70	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		521.00000	528,000	18.70	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09630	0.09620		17.50	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		648.00000	660,000	18.09	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		328.00000	330,000	18.09	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		281.00000	289,000	20.26	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		961.00000	959,000	20.26	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,380.00000	1,391,000	17.65	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		60.00000	61,000	17.65	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09770	0.09760		18.10	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		839.00000	846,000	18.69	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		419.00000	416,000	18.69	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		451.00000	455,000	20.57	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		1,031.00000	1,025,000	20.57	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,534.00000	1,543,000	18.24	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		114.00000	113,000	18.24	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.35120	10.31560		12.51	26,085,024.00	2,520	44,970.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		214.00000	233,000	12.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		298.00000	282,000	12.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		197.00000	214,000	12.85	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		331.00000	313,000	12.85	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		233.00000	253,000	12.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		267.00000	252,000	12.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		237.00000	226,000	12.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		253.00000	277,000	12.46	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		572.00000	609,000	12.15	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		56.00000	58,000	12.15	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		747.00000	783,000	12.48	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		31.00000	32,000	12.48	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		886.00000	921,000	12.74	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		20.00000	20,000	12.74	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		533.00000	567,000	12.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		67.00000	66,000	12.07	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		127.00000	122,000	12.24	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		393.00000	423,000	12.24	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		401.00000	380,000	13.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		167.00000	181,000	13.19	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.49510	10.45870		13.77	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		323.00000	337,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		590.00000	567,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		304.00000	318,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		621.00000	598,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		343.00000	329,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		560.00000	509,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,069.00000	1,101,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		60.00000	56,000	13.00	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.63740	10.60220		14.30	0.00	0	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		608.00000	630,000	13.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		396.00000	383,000	13.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		585.00000	606,000	13.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		423.00000	409,000	13.98	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		632.00000	655,000	13.77	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		370.00000	358,000	13.77	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.98840	10.95380		14.79	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		641.00000	683,000	15.53	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,180.00000	1,188,000	15.53	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		627.00000	669,000	15.61	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,216.00000	1,224,000	15.61	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		655.00000	698,000	15.46	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,144.00000	1,153,000	15.46	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			420.47000	419.05100			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			426.55600	425.12900			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			382.48800	381.27300			0.00	0	897.00
ALBI	On	02/08/2012	Index Future			388.02500	386.80300			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.72750	7.76640		15.09	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		42.00000	36,000	17.93	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		376.00000	409,000	17.93	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		36.00000	31,000	18.33	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		420.00000	454,000	18.33	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		50.00000	43,000	17.52	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		334.00000	366,000	17.52	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.70310	7.74170		14.45	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		20.00000	12,000	17.71	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		178.00000	209,000	17.71	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		14.00000	8,000	18.53	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		222.00000	255,000	18.53	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		29.00000	18,000	16.90	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		137.00000	165,000	16.90	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry			6.28370	6.24520		14.29	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.28	Call		38.00000	54,000	14.53	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.28	Put		69.00000	46,000	14.53	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.33	Call		24.00000	34,000	14.98	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.33	Put		105.00000	76,000	14.98	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.23	Call		62.00000	85,000	14.71	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.23	Put		43.00000	27,000	14.71	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.05970	8.03150		11.58	0.00	0	22,831.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		431.00000	454,000	11.74	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		50.00000	44,000	11.74	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		392.00000	414,000	11.72	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		61.00000	54,000	11.72	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		472.00000	497,000	11.89	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		41.00000	37,000	11.89	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.08770	8.05960		12.57	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		218.00000	226,000	12.94	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		395.00000	375,000	12.94	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		202.00000	209,000	13.07	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		429.00000	408,000	13.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		235.00000	243,000	12.80	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		362.00000	342,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.11820	8.09100		13.00	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		359.00000	373,000	12.99	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		357.00000	344,000	12.99	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		339.00000	352,000	13.08	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		387.00000	373,000	13.08	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		382.00000	397,000	12.93	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		330.00000	318,000	12.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.15450	9.13550		15.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,114.00000	2,131,000	14.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		279.00000	277,000	14.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,075.00000	2,093,000	14.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		290.00000	289,000	14.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,157.00000	2,174,000	14.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		272.00000	270,000	14.78	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.77260	7.81980		12.16	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		86.00000	75,000	13.69	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		416.00000	452,000	13.69	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		76.00000	67,000	13.91	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		456.00000	494,000	13.91	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		96.00000	84,000	13.47	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		376.00000	411,000	13.47	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.85960	7.90680		11.77	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	17/09/2012	Foreign Exchange Future	7.71	Call		364.00000	336,000	11.68	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		166.00000	185,000	11.68	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		336.00000	308,000	11.71	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		188.00000	207,000	11.71	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		395.00000	365,000	11.65	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		147.00000	164,000	11.65	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			7.94420	7.99300		12.12	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		424.00000	395,000	11.94	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		235.00000	254,000	11.94	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		397.00000	370,000	12.00	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		258.00000	279,000	12.00	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		451.00000	422,000	11.88	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		212.00000	231,000	11.88	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.00140	0.03890			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.16410	0.06090			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.00490	0.08290			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.05770	0.14510			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.10470	0.17990			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.09810	0.09750			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.10520	0.10510			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.08450	0.08570			0.00	0	16,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	18/06/2012			0.04340	0.04420			0.00	0	16,000.00
CHF / R	On	18/06/2012			8.59190	8.56450		14.46	2,577,570.00	300	30,131.00
CHF / R	On	18/06/2012	9.10	Call		101.00000	101,000	16.58	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Put		637.00000	609,000	16.58	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Call		93.00000	92,000	16.77	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Put		679.00000	650,000	16.77	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Call		110.00000	110,000	16.38	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Put		596.00000	568,000	16.38	0.00	0	0.00
CHF / R	On	17/09/2012			8.71800	8.68980		15.40	0.00	0	50.00
CHF / R	On	17/09/2012	8.75	Call		361.00000	363,000	15.58	0.00	0	0.00
CHF / R	On	17/09/2012	8.75	Put		421.00000	395,000	15.58	0.00	0	0.00
CHF / R	On	17/09/2012	8.80	Call		343.00000	345,000	15.75	0.00	0	0.00
CHF / R	On	17/09/2012	8.80	Put		453.00000	427,000	15.75	0.00	0	0.00
CHF / R	On	17/09/2012	8.70	Call		380.00000	383,000	15.40	0.00	0	0.00
CHF / R	On	17/09/2012	8.70	Put		390.00000	365,000	15.40	0.00	0	0.00
CHF / R	On	14/12/2012			8.84400	8.81640		15.84	0.00	0	0.00
CHF / R	On	14/12/2012	8.51	Call		625.00000	628,000	14.83	0.00	0	0.00
CHF / R	On	14/12/2012	8.51	Put		314.00000	290,000	14.83	0.00	0	0.00
CHF / R	On	14/12/2012	8.56	Call		601.00000	602,000	14.97	0.00	0	0.00
CHF / R	On	14/12/2012	8.56	Put		340.00000	314,000	14.97	0.00	0	0.00
CHF / R	On	14/12/2012	8.46	Call		650.00000	654,000	14.68	0.00	0	0.00
CHF / R	On	14/12/2012	8.46	Put		289.00000	266,000	14.68	0.00	0	0.00
ES18	On	20/04/2018			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
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			383.51000	382.32200			0.00	0	193.00
GOVI	On	03/05/2012	GOVI	382.00	Call		3,220.00000	15,100,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		3,120.00000	15,000,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		3,320.00000	15,200,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			389.06100	387.86700			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		21,330.00000	9,390,000		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		21,430.00000	9,490,000		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		21,230.00000	9,290,000		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			171.03100	170.67000			51,309,300.00	30	546.00
IGOV	On	02/08/2012	Index Future			173.50600	173.14500			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.61000	5.62000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.62000	5.63000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.65000	5.66000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.68000	5.70000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.70000	5.73000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.76000	5.80000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.88000	5.96000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.11000	6.22000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.35000	6.46000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.59000	6.70000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.84000	6.94000				0.00	0	2,000.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			7.09000	7.18000				0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.32360	6.28470			10.43	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			120.00000	140,000	10.43	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			135.00000	116,000	10.43	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	18/06/2012	Foreign Exchange Future	6.35	Call		101.00000	119,000	10.65	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		166.00000	145,000	10.65	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		146.00000	170,000	10.58	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		111.00000	96,000	10.58	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.38120	6.34150		12.89	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		281.00000	304,000	12.97	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		182.00000	166,000	12.97	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		254.00000	275,000	12.93	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		205.00000	187,000	12.93	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		310.00000	334,000	13.01	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		161.00000	146,000	13.01	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.42370	6.38560		13.82	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		326.00000	345,000	13.82	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		278.00000	259,000	13.82	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		302.00000	320,000	13.82	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		304.00000	284,000	13.82	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		352.00000	372,000	13.82	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		254.00000	236,000	13.82	0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.86800	6.93100		3.29	0.00	0	11,534.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,253.00000	4,461,000	3.56	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.56	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Call		4,410.00000	4,618,000	3.56	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.56	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.20	Call		4,096.00000	4,304,000	3.56	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.20	Put		1.00000	1,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		2,296.00000	2,096,000	3.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		22.00000	30,000	3.15	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		93.00000	122,000	3.19	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,526.00000	1,347,000	3.19	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		286.00000	355,000	3.24	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		885.00000	746,000	3.24	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		1,490.00000	1,665,000	3.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		118.00000	85,000	3.38	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.96200	7.03000		3.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,168.00000	3,341,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		256.00000	221,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,292.00000	3,468,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		232.00000	201,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,043.00000	3,214,000	4.03	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		279.00000	242,000	4.03	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.03500	7.11000		3.68	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,201.00000	1,299,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,510.00000	1,397,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,269.00000	1,371,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,437.00000	1,329,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,135.00000	1,230,000	3.64	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,585.00000	1,469,000	3.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future			7.11000	7.18900		3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		956.00000	1,033,000	3.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.75	Put		2,077.00000	1,953,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,008.00000	1,088,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		2,000.00000	1,880,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		907.00000	981,000	3.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		2,156.00000	2,030,000	3.19	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.48500	8.54200		11.90	0.00	0	29,388.00
R186	On	03/05/2012	Bond Future	9.00	Call		4,675.00000	5,090,000	12.37	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		565.00000	453,000	12.37	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,030.00000	5,458,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		484.00000	385,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,329.00000	4,730,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		657.00000	531,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		6,368.00000	5,891,000	11.53	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		232.00000	281,000	11.53	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,947.00000	3,547,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		735.00000	861,000	11.72	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		1,750.00000	1,989,000	11.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		2,138.00000	1,850,000	11.90	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		3,666.00000	4,036,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		878.00000	722,000	12.23	0.00	0	2,250.00

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			8.56800	8.62600		15.53	0.00	0	430.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,917.00000	5,200,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,805.00000	3,562,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,165.00000	5,456,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,609.00000	3,374,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,680.00000	4,954,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,014.00000	3,763,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		6,305.00000	5,976,000	15.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,836.00000	3,032,000	15.28	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,495.00000	4,762,000	15.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		4,188.00000	3,930,000	15.48	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		10,452.00000	10,031,000	15.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,232.00000	1,336,000	15.03	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		9,652.00000	9,245,000	15.04	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,434.00000	1,552,000	15.04	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,966.00000	5,251,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,765.00000	3,524,000	15.54	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.64100	8.70100		15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,775.00000	6,053,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		5,342.00000	5,086,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,007.00000	6,292,000	15.09	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		5,134.00000	4,885,000	15.09	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,554.00000	5,825,000	15.03	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,563.00000	5,300,000	15.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.71600	8.77700		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
R186	On	07/02/2013	Bond Future	8.50	Call		5,408.00000	5,650,000	15.05	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,853.00000	7,563,000	15.05	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,604.00000	5,853,000	15.07	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		7,602.00000	7,319,000	15.07	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,215.00000	5,452,000	15.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		8,109.00000	7,814,000	15.03	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.79532	215.82087			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		821.00000	795,000		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		771.00000	745,000		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		871.00000	845,000		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			254.74982	253.61178			0.00	0	999.00
R197	On	03/05/2012	Bond Future	251.00	Call		2,612.00000	3,750,000		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		2,562.00000	3,700,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	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		2,662.00000	3,800,000		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			6.17700	6.24100		2.39	0.00	0	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,651.00000	3,810,000	2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,770.00000	3,928,000	2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,533.00000	3,691,000	2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.21300	6.28300		2.86	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,765.00000	2,909,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		75.00000	61,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,864.00000	3,010,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		65.00000	54,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,665.00000	2,808,000	3.06	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		84.00000	69,000	3.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.20500	6.28300		2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,109.00000	1,202,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		672.00000	607,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,171.00000	1,266,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		633.00000	570,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,051.00000	1,141,000	2.59	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	01/11/2012	Bond Future	6.45	Put		714.00000	646,000	2.59	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.16100	6.24400		2.31	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		911.00000	986,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		900.00000	828,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		958.00000	1,035,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		859.00000	788,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		866.00000	939,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		944.00000	870,000	2.29	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/05/2012	Bond Future			188.47219	188.47895			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		1,521.00000	1,528,000		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		1,571.00000	1,578,000		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		1,471.00000	1,478,000		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			7.45000	7.50800		5.73	0.00	0	3,524.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,330.00000	5,586,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		4.00000	3,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,536.00000	5,792,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		3.00000	2,000	6.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.70	Call		5,124.00000	5,379,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		6.00000	3,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		2,406.00000	2,180,000	5.57	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		125.00000	156,000	5.57	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,843.00000	1,638,000	5.62	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		242.00000	294,000	5.62	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		686.00000	800,000	5.71	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		943.00000	800,000	5.71	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		1,621.00000	1,808,000	5.87	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		337.00000	267,000	5.87	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.54300	7.60400		7.02	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,265.00000	4,468,000	7.36	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		553.00000	497,000	7.36	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,428.00000	4,634,000	7.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		514.00000	461,000	7.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,103.00000	4,303,000	7.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		594.00000	535,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.62400	7.68800		6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,351.00000	2,486,000	6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,100.00000	1,976,000	6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,461.00000	2,600,000	6.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,009.00000	1,889,000	6.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,247.00000	2,378,000	6.88	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,198.00000	2,070,000	6.88	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.70900	7.77500		6.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.50	Call		743.00000	797,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,786.00000	5,586,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		785.00000	841,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		5,625.00000	5,427,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		702.00000	754,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,949.00000	5,747,000	6.18	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.74100	7.79900		6.99	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,771.00000	5,058,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		36.00000	25,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,004.00000	5,294,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		28.00000	20,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,538.00000	4,823,000	7.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		45.00000	32,000	7.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		4,244.00000	3,957,000	6.70	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		40.00000	51,000	6.70	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		865.00000	998,000	6.99	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		1,117.00000	952,000	6.99	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.83600	7.89500		8.94	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,994.00000	4,198,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,054.00000	965,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,166.00000	4,374,000	9.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		987.00000	903,000	9.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.45	Call		3,825.00000	4,024,000	9.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,124.00000	1,030,000	9.19	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.91600	7.97900		8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		2,800.00000	2,953,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,700.00000	2,551,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		2,926.00000	3,083,000	8.56	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,588.00000	2,443,000	8.56	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,680.00000	2,829,000	8.53	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,819.00000	2,666,000	8.53	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.99900	8.06300		8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,013.00000	3,158,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		3,303.00000	3,153,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,127.00000	3,275,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		3,187.00000	3,040,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		2,901.00000	3,043,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,421.00000	3,269,000	8.33	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			5.95700	6.02200		1.48	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,341.00000	2,445,000	1.63	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.63	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,418.00000	2,523,000	1.63	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	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.63	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,263.00000	2,367,000	1.63	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.63	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.97700	6.05100		1.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,669.00000	1,763,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		37.00000	29,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,731.00000	1,827,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		32.00000	26,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,606.00000	1,700,000	1.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		41.00000	33,000	1.82	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.90400	5.99400		1.43	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		462.00000	515,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		455.00000	405,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		492.00000	547,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		428.00000	379,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		433.00000	484,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		484.00000	431,000	1.41	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.72000	5.82500		1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		515.00000	568,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		358.00000	317,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		541.00000	597,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		339.00000	301,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		489.00000	542,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		377.00000	336,000	1.13	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future			7.94500	8.00800		8.21	98,312,510.00	1,000	21,226.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,083.00000	4,402,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		103.00000	74,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,325.00000	4,649,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		85.00000	61,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,843.00000	4,157,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		125.00000	91,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		3,298.00000	2,991,000	7.97	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		162.00000	203,000	7.97	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,359.00000	2,090,000	8.06	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		362.00000	440,000	8.06	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,067.00000	1,236,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,111.00000	932,000	8.21	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,079.00000	2,327,000	8.41	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		488.00000	388,000	8.41	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			8.03800	8.10300		10.49	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,502.00000	4,749,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,122.00000	1,020,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,688.00000	4,939,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,053.00000	955,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,319.00000	4,560,000	10.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,194.00000	1,087,000	10.79	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.11500	8.18300		10.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,224.00000	3,410,000	10.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.25	Put		2,877.00000	2,709,000	10.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,363.00000	3,553,000	10.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,758.00000	2,595,000	10.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,091.00000	3,272,000	10.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,003.00000	2,830,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.19600	8.26500		9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,519.00000	3,695,000	9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,594.00000	3,423,000	9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,650.00000	3,830,000	9.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,474.00000	3,307,000	9.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,395.00000	3,567,000	9.95	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,722.00000	3,547,000	9.95	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			8.01000	8.06200		9.42	0.00	0	9,510.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,412.00000	5,708,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		52.00000	39,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,676.00000	5,974,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		42.00000	31,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,149.00000	5,441,000	10.14	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		65.00000	48,000	10.14	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,589.00000	3,315,000	9.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	7.50	Call		176.00000	211,000	9.17	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,572.00000	2,329,000	9.27	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		392.00000	458,000	9.27	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,149.00000	1,295,000	9.46	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,220.00000	1,057,000	9.46	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,230.00000	2,446,000	9.69	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		541.00000	448,000	9.69	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.09400	8.14700		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,712.00000	4,924,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,304.00000	1,209,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,909.00000	5,125,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,226.00000	1,135,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,519.00000	4,725,000	12.00	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,388.00000	1,286,000	12.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.16700	8.22200		11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,418.00000	3,576,000	11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,260.00000	3,107,000	11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,566.00000	3,729,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,127.00000	2,979,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,276.00000	3,431,000	11.62	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,400.00000	3,244,000	11.62	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.24200	8.29800		11.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,137.00000	3,273,000	11.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,793.00000	4,621,000	11.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,261.00000	3,400,000	11.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	8.05	Put		4,636.00000	4,467,000	11.09	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,017.00000	3,149,000	11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,954.00000	4,778,000	11.05	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.91900	8.97100			5,135,821.11	69	3,002.00
R209	On	03/05/2012	Bond Future	9.00	Call		1,801.00000	2,001,000	16.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,579.00000	1,379,000	16.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,007.00000	2,222,000	16.93	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,405.00000	1,220,000	16.93	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,608.00000	1,794,000	16.83	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,769.00000	1,555,000	16.83	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.99200	9.04400			0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,664.00000	4,885,000	21.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,132.00000	2,958,000	21.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,873.00000	5,100,000	21.58	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,977.00000	2,810,000	21.58	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,459.00000	4,674,000	21.46	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,294.00000	3,114,000	21.46	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.05700	9.11100			0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,520.00000	4,717,000	21.46	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	01/11/2012	Bond Future	9.00	Put		5,357.00000	5,148,000	21.46	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,695.00000	4,897,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,153.00000	4,950,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,347.00000	4,539,000	21.43	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,565.00000	5,352,000	21.43	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.12400	9.17900		20.99	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,210.00000	5,408,000	20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,549.00000	6,340,000	20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,380.00000	5,583,000	20.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,341.00000	6,137,000	20.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,042.00000	5,236,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,763.00000	6,549,000	20.82	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			139.56259	139.56748			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		567.00000	563,000		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		517.00000	513,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future	138.95	Call		617.00000	613,000		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			118.49872	118.50791			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		308.00000	299,000		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		258.00000	249,000		0.00	0	0.00
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		358.00000	349,000		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			116.41409	115.91892			0.00	0	2,752.00
R212	On	03/05/2012	Bond Future	115.30	Call		619.00000	1,114,000		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		569.00000	1,064,000		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		669.00000	1,164,000		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			8.83100	8.88700		15.11	0.00	0	4,359.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,466.00000	3,789,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		677.00000	557,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,749.00000	4,085,000	15.45	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	03/05/2012	Bond Future	9.30	Put		587.00000	479,000	15.45	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,191.00000	3,501,000	15.33	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		778.00000	644,000	15.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.90600	8.96400		18.96	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,090.00000	5,356,000	19.24	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,913.00000	2,727,000	19.24	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,314.00000	5,586,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,765.00000	2,585,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,870.00000	5,129,000	19.18	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,067.00000	2,874,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.97600	9.03600		19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,875.00000	5,108,000	19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,151.00000	4,923,000	19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,067.00000	5,305,000	19.31	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,960.00000	4,736,000	19.31	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,693.00000	4,920,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,356.00000	5,121,000	19.23	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.05000	9.11100		18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,487.00000	5,718,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,331.00000	6,100,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,667.00000	5,902,000	18.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		6,129.00000	5,902,000	18.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,312.00000	5,537,000	18.51	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,540.00000	6,303,000	18.51	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			8.96300	9.00900			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		1,701.00000	1,332,000		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		1,618.00000	1,249,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		1,784.00000	1,415,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.03300	9.08000			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		2,262.00000	1,891,000		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		2,179.00000	1,808,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		2,345.00000	1,974,000		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			1.23400	1.24140		16.20	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		979.00000	920,000	15.14	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		65.00000	80,000	15.14	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		599.00000	557,000	15.28	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		185.00000	217,000	15.28	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,441.00000	1,374,000	16.70	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	18/06/2012	Foreign Exchange Future	1.10	Put		27.00000	34,000	16.70	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.24990	1.25740		16.83	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		813.00000	770,000	16.14	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		347.00000	379,000	16.14	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		572.00000	543,000	17.04	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		606.00000	652,000	17.04	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,144.00000	1,088,000	15.71	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		178.00000	197,000	15.71	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.26610	1.27350		17.00	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		954.00000	913,000	16.65	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		499.00000	532,000	16.65	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		728.00000	697,000	17.45	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		773.00000	816,000	17.45	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,251.00000	1,198,000	16.06	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		296.00000	317,000	16.06	0.00	0	0.00
Total for Derivatives :									470,431,337.61	37,980	1,133,145.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000			0.00	0	100,000.00
AA04	On	22/03/2017	Spot Bond		100.00000	100.00000			50,000,000,000.00	500,000	50,500,000.00
AA05	On	22/03/2019	Spot Bond		5.00000	5.00000			0.00	0	26,000,000.00
AB05	On	01/09/2012	Spot Bond		100.00000	100.00000			0.00	0	1,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			3,000,000,000.00	30,000	15,040,000.00
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			200,000,000,000.00	2,000,000	4,000,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	6,100,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			402,000,000,000.00	4,020,000	4,020,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,800,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	100.00000			1,620,000,000,000.00	16,200,000	8,800,000.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	1,200,000.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			16,088,703,600,000.00	160,887,036	80,447,518.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	5,700,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	1,300,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,500,000,000.00	15,000	17,015,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	7,018,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			1,801,700,000,000.00	18,017,000	13,917,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	17,000,000.00
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	1,000,000.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	900,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	3,750,000.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	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		350,400,000,000.00		3,504,000	17,504,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			900,000,000.00	9,000	9,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	1,400,000.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB05	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
BCP550	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP560	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP570	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22BOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	363,880.00
BG32A	On	30/10/2016			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
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			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C	On	15/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			2,500,000,000.00	25,000	3,525,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	342,913.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			570,000,000,000.00	5,700,000	3,400,000.00
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			900,000,000,000.00	9,000	4,009,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	12,020,000.00
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
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,000,000.00
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
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00
CLN251	On	26/03/2015			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00
CLN252	On	26/03/2015			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00
CLN253	On	26/03/2015			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN254	On	26/03/2015			100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00
CLN256	On	26/03/2017			100.00000	100.00000			20,000,000,000,000.00	200,000,000	200,000,000.00
CLN257	On	26/03/2017			100.00000	100.00000			20,000,000,000,000.00	200,000,000	200,000,000.00
CLN258	On	26/03/2017			100.00000	100.00000			20,000,000,000,000.00	200,000,000	200,000,000.00
CLN259	On	26/03/2017			100.00000	100.00000			20,000,000,000,000.00	200,000,000	200,000,000.00
CLN260	On	26/03/2017			100.00000	100.00000			20,000,000,000,000.00	200,000,000	200,000,000.00
CLN261	On	26/03/2017			100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00
CLN262	On	26/03/2019			9.65000	9.65000			4,825,000,000,000.00	500,000,000	500,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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			5,889,999,800,000.00	58,899,998	29,449,999.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,400,000,000.00	24,000	2,534,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			5,600,000,000.00	56,000	82,564,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			100,900,000,000.00	1,009,000	131,930,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			5,200,000,000,000.00	52,000,000	27,000,000.00
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	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	700,000.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ167	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ170	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ173	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
EQ174	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			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
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	46,720,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		5,794,607,000,000.00		626,444,000	566,655,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		454,660,000,000.00		45,466,000	229,595,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		63,074,750,000.00		8,035,000	36,698,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		53,865,000,000.00		7,182,000	251,064,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	3,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			1,221,300,000,000.00	12,213,000	11,113,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	2,000,000.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	5,600,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	1,000,000.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	500,000.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	1,000,000.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	4,100,000.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	700,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			240,500,000,000.00	2,405,000	2,705,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			203,600,000,000.00	2,036,000	2,036,000.00
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			6,200,000,000,000.00	62,000,000	62,000,000.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	24.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT14	On	30/04/2012			100.00000	100.00000			0.00	0	13,000,000.00
GPT15	On	28/05/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	100,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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	1,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	27,032,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	20,908,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			359,200,000,000.00	3,592,000	11,796,000.00
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			500,000,000,000.00	5,000,000	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			210,000,000,000.00	2,100,000	3,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	3,014,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	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
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
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		200,000,000,000.00		2,000,000	1,000,000.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING130	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	100.00000		15,000,000,000,000.00	150,000,000	150,000,000	150,000,000.00
ING133	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	100.00000		5,950,000,000,000.00	59,500,000	59,500,000	59,500,000.00
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,000,000.00
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			1,300,000,000.00	13,000	13,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	1,520,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000		220,000,000,000.00		2,200,000	1,100,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	14,600,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	700,000.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	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
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
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			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA228	On	12/07/2012			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
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000		123,300,000,000,000.00	1,233,000,000	1,000,000,000.00	
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	700,000.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	7,000,000.00
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	1,000,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP014	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP015	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	82,200,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			1,404,500,000.00	14,045,000	23,029,000.00
MTN02	On	13/07/2014			100.00000	100.00000			2,900,000,000.00	29,000	2,529,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	16,963,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		1,900,000,000.00		19,000	4,019,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	11,537,818.00
MTNC0On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	350,000.00
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	900,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			1,700,000,000.00	17,000	10,372,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	1,000,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			800,000,000.00	8,000	6,008,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	1,400,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	800,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		772,300,000,000.00		7,723,000	13,776,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	200,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		100,000,000.00	1,000,000.00	1,000,000	4,800,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	7,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		1,000,000,000,000.00		10,000,000	5,000,000.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	400,000.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,512,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/10/2022			100.00000	100.00000			2,900,000,000.00	29,000	19,000.00
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	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
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			205,200,000,000.00	2,052,000	96,052,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	500,000.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	500,000.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	2,100,000.00
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
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	600,000.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.82000	6.88000		115,250,053,622,440.00	16,898,834,842	16,168,951,321.00	
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			8.44500	8.50000		61,654,115,148,060.00	7,300,664,908	9,713,106,475.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			214.46752	214.46008		29,022,565,573,599.00	135,323,827	587,480,000.00	
R197	On	07/12/2023			2.05000	2.10000		319,379,750,000.00	155,795,000	339,492,000.00	
R201	On	21/12/2014			6.15000	6.21000		1,881,511,701,300.00	305,936,862	4,585,452,931.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.33000	2.33000			54,097,940,000.00	23,218,000	1,064,522,000.00
R203	On	15/09/2017	Spot Bond			7.40500	7.46000			9,488,297,648,885.00	1,281,336,617	6,572,957,263.00
R204	On	21/12/2018	Spot Bond			7.69500	7.75000			28,992,854,710,305.00	3,767,752,399	6,629,685,828.00
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			5.93000	5.99000			6,045,767,292,370.00	1,019,522,309	4,766,138,691.00
R207	On	15/01/2020	Spot Bond			7.90000	7.96000			21,387,172,007,700.00	2,707,236,963	8,282,468,962.00
R208	On	31/03/2021	Spot Bond			7.97000	8.02000			23,648,514,342,200.00	2,967,191,260	8,144,333,957.00
R209	On	31/03/2036	Spot Bond			8.88500	8.93500			19,343,627,698,770.00	2,177,110,602	10,233,624,302.00
R210	On	31/03/2028	Spot Bond			2.35000	2.35000			642,226,800,000.00	273,288,000	920,172,000.00
R211	On	31/01/2017	Spot Bond			0.79000	0.79000			576,456,907,520.00	729,692,288	2,995,680,480.00
R212	On	31/01/2022	Spot Bond			2.03000	2.08000			1,199,252,950,000.00	590,765,000	1,373,905,000.00
R213	On	28/02/2031	Spot Bond			8.79500	8.85000			18,786,128,795,000.00	2,136,001,000	2,962,503,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			6,129,757,445,500.00	943,039,607	3,687,689,607.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,000,000,000,000.00	50,000,000	50,500,000.00	
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
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	5,473,500.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			80,000,000,000.00	10,000,000	5,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	50,400,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			7,201,300,000,000.00	72,013,000	38,013,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	4,100,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	800,000.00
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			1,200,000,000.00	12,000	12,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			1,040,000,000,000.00	10,400,000	5,200,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	3,009,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	15,200,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
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		1,000,000,000.00		10,000	10,000.00
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
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000,000.00	8,000,000	8,000,000.00
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
SYN874	On	16/02/2013	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
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
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		100,000,000,000.00	1,000,000	1,000,000	1,000,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN89	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN90	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		200,000,000,000.00	2,000,000	1,000,000.00	
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	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000				0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000				0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE7A5	On	18/10/2012	Spot Bond			100.00000	100.00000				0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000		4,140,000,000,000.00		41,400,000	21,400,000.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	1,200,000.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000		1,000,000,000.00		10,000	3,010,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		2,700,000,000.00		27,000	1,024,156,000.00
TN20	On	17/09/2020			100.00000	100.00000		1,700,000,000.00		17,000	231,481,000.00
TN23	On	06/11/2023			100.00000	100.00000			0.00	0	40,000,000.00
TN25	On	19/08/2025			100.00000	100.00000			0.00	0	136,000,000.00
TN27	On	14/11/2027			100.00000	100.00000		105,300,000,000.00		1,053,000	17,053,000.00
TR30	On	31/12/2099			10.00000	10.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			11,700,000,000,000.00	117,000,000	150,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
UTR043	On	06/04/2015	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
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			22,725,000,000.00	3,000,000	1,500,000.00
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
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	58,657,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	126,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	38,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							742,291,815,483,649.00	48,478,597,518	98,956,413,469.00
Grand Total:							742,292,285,914,987.00	48,478,635,498	98,957,546,614.00