

# Daily MTM Report

Daily summary for: 26/03/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 18/06/2012 Foreign Exchange Future			7.68310	7.79400		15.61	137,796,398.50	17,935	213,075.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		589.00000	491,000	14.42	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		45.00000	58,000	14.42	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		547.00000	452,000	14.36	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		53.00000	69,000	14.36	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		632.00000	532,000	14.48	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		38.00000	49,000	14.48	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		142.00000	111,000	17.87	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		448.00000	528,000	17.87	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		9.00000	10,000	15.89	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,053.00000	943,000	15.89	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		77.00000	61,000	20.28	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		783.00000	878,000	20.28	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		62.00000	49,000	21.15	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		918.00000	1,016,000	21.15	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		54.00000	43,000	21.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,010.00000	1,110,000	21.73	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		812.00000	706,000	14.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		18.00000	23,000	14.71	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		398.00000	321,000	14.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		104.00000	138,000	14.98	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		167.00000	131,000	17.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		373.00000	448,000	17.30	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		120.00000	95,000	18.48	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		526.00000	612,000	18.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		258.00000	203,000	15.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		214.00000	270,000	15.89	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,104.00000	1,205,000	22.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		48.00000	38,000	22.31	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		282.00000	221,000	15.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		188.00000	238,000	15.61	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,486.00000	1,592,000	24.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		30.00000	25,000	24.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		88.00000	70,000	19.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		694.00000	787,000	19.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		766.00000	661,000	14.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		22.00000	28,000	14.66	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		164.00000	211,000	15.45	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		308.00000	244,000	15.45	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.78570	7.89770		16.53	14,714,973.00	1,890	10,975.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		782.00000	688,000	15.04	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		84.00000	102,000	15.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		742.00000	650,000	15.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		94.00000	114,000	15.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		822.00000	726,000	15.04	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		74.00000	90,000	15.04	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		106.00000	128,000	15.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		704.00000	614,000	15.04	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,322.00000	1,418,000	22.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		120.00000	104,000	22.18	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		365.00000	313,000	16.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		367.00000	427,000	16.97	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		183.00000	158,000	20.07	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		885.00000	972,000	20.07	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,413.00000	1,511,000	22.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		111.00000	97,000	22.60	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,055.00000	1,147,000	20.91	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		153.00000	133,000	20.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		453.00000	390,000	16.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		255.00000	304,000	16.16	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		722.00000	803,000	19.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		220.00000	189,000	19.18	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		296.00000	254,000	17.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		498.00000	568,000	17.84	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.88670	8.00000		16.81	0.00	0	12,531.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		586.00000	523,000	16.04	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		286.00000	336,000	16.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		562.00000	501,000	16.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		312.00000	364,000	16.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		611.00000	545,000	15.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		261.00000	308,000	15.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		457.00000	520,000	17.17	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		457.00000	407,000	17.17	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,302.00000	1,395,000	21.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		202.00000	182,000	21.11	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			7.99810	8.11290		17.39	0.00	0	8,562.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		623.00000	565,000	17.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		460.00000	517,000	17.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		603.00000	547,000	17.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		490.00000	549,000	17.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		643.00000	584,000	17.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		430.00000	486,000	17.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,297.00000	1,386,000	20.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		310.00000	284,000	20.87	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		566.00000	512,000	17.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		553.00000	614,000	17.71	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.18090	8.29630		18.72	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		604.00000	566,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,286.00000	1,363,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		592.00000	555,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,324.00000	1,402,000	20.45	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		617.00000	577,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,249.00000	1,324,000	20.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.84410	8.95220		19.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,331.00000	1,275,000	19.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		879.00000	931,000	19.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,310.00000	1,255,000	19.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		908.00000	961,000	19.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,348.00000	1,296,000	19.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		846.00000	902,000	19.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		579.00000	624,000	17.96	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,531.00000	1,468,000	17.96	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.91820	10.02630		20.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,911.00000	1,851,000	20.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,085.00000	1,133,000	20.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,890.00000	1,830,000	20.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,114.00000	1,162,000	20.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,933.00000	1,872,000	19.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,057.00000	1,104,000	19.97	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.68310	7.79400			15.61	38,415.50	5	947.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			9,533.00000	7,543,000	19.39	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			65,133.00000	74,233,000	19.39	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			8,849.00000	7,014,000	19.69	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			69,449.00000	78,704,000	19.69	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			10,283.00000	8,125,000	19.08	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		60,883.00000	69,815,000	19.08	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.78570	7.89770		16.53	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		47,835.00000	41,221,000	15.97	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		23,105.00000	27,691,000	15.97	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		45,314.00000	38,973,000	16.16	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		25,584.00000	30,443,000	16.16	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		50,486.00000	43,597,000	15.78	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		20,756.00000	25,067,000	15.78	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			7.88670	8.00000		16.81	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		50,680.00000	45,214,000	16.70	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		38,000.00000	43,864,000	16.70	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		48,634.00000	43,376,000	16.89	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		40,954.00000	47,026,000	16.89	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		52,825.00000	47,131,000	16.51	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		35,145.00000	40,781,000	16.51	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.23110	12.37020		13.16	16,878,918.00	1,380	55,609.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		626.00000	519,000	12.58	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		106.00000	138,000	12.58	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		590.00000	487,000	12.65	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		120.00000	156,000	12.65	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		663.00000	553,000	12.50	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		93.00000	122,000	12.50	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		1,297.00000	1,161,000	14.54	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		27.00000	30,000	14.54	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		400.00000	482,000	13.95	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		270.00000	213,000	13.95	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.38560	12.52610		14.20	0.00	0	1,420.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		249.00000	211,000	16.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,173.00000	1,275,000	16.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		240.00000	203,000	16.90	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,214.00000	1,317,000	16.90	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		258.00000	218,000	16.66	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,132.00000	1,232,000	16.66	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,253.00000	1,128,000	12.90	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		77.00000	92,000	12.90	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.53740	12.67920		15.13	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		750.00000	676,000	14.94	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		521.00000	589,000	14.94	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		728.00000	656,000	15.04	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		549.00000	619,000	15.04	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		772.00000	698,000	14.85	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		493.00000	561,000	14.85	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09280	0.09490		16.71	0.00	0	3,351.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		57.00000	39,000	22.42	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,367.00000	1,559,000	22.42	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		17.00000	10,000	24.95	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,327.00000	2,530,000	24.95	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		218.00000	151,000	19.26	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		528.00000	671,000	19.26	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09410	0.09630		16.93	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		660.00000	514,000	17.70	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		330.00000	404,000	17.70	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		289.00000	217,000	20.29	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		959.00000	1,107,000	20.29	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,391.00000	1,186,000	17.01	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		61.00000	76,000	17.01	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09550	0.09770		17.92	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		846.00000	706,000	18.63	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		416.00000	496,000	18.63	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		455.00000	374,000	20.79	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		1,025.00000	1,164,000	20.79	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,543.00000	1,350,000	17.99	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		113.00000	140,000	17.99	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.24000	10.35120		12.57	16,189,440.00	1,581	45,080.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		233.00000	187,000	13.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		282.00000	347,000	13.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		214.00000	171,000	13.29	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		313.00000	381,000	13.29	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		253.00000	203,000	12.93	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		252.00000	313,000	12.93	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		226.00000	282,000	12.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		277.00000	222,000	12.75	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		609.00000	515,000	12.09	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		58.00000	75,000	12.09	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		783.00000	680,000	12.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		32.00000	40,000	12.25	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		921.00000	814,000	12.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		20.00000	24,000	12.47	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		567.00000	478,000	12.14	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		66.00000	88,000	12.14	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		122.00000	157,000	12.35	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		423.00000	347,000	12.35	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		380.00000	454,000	13.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		181.00000	144,000	13.65	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.38260	10.49510		13.71	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		337.00000	287,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		567.00000	630,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		318.00000	269,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		598.00000	662,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		329.00000	305,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		509.00000	598,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,101.00000	1,001,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		56.00000	68,000	13.00	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.52390	10.63740		13.89	3,157,170.00	300	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		630.00000	553,000	13.65	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		383.00000	419,000	13.65	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		606.00000	531,000	13.76	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		409.00000	447,000	13.76	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		655.00000	576,000	13.54	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		358.00000	392,000	13.54	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.86840	10.98840		14.05	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		683.00000	604,000	15.11	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,188.00000	1,229,000	15.11	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		669.00000	591,000	15.19	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,224.00000	1,266,000	15.19	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		698.00000	618,000	15.03	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,153.00000	1,193,000	15.03	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			422.79100	420.47000			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			428.90300	426.55600			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			384.50200	382.48800			0.00	0	897.00
ALBI	On	02/08/2012	Index Future			390.06100	388.02500			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.61790	7.72750		14.85	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		36.00000	20,000	18.97	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		409.00000	502,000	18.97	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		31.00000	17,000	19.44	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		454.00000	549,000	19.44	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		43.00000	24,000	18.50	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		366.00000	456,000	18.50	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.59400	7.70310		15.90	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		12.00000	2,000	22.74	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		209.00000	308,000	22.74	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		8.00000	1,000	23.88	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		255.00000	357,000	23.88	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		18.00000	3,000	21.60	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		165.00000	259,000	21.60	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry			6.24100	6.28370		15.26	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.28	Call		54.00000	26,000	15.90	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.28	Put		46.00000	61,000	15.90	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.33	Call		34.00000	15,000	17.13	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.33	Put		76.00000	100,000	17.13	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.23	Call		85.00000	49,000	15.87	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.23	Put		27.00000	34,000	15.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.01330	8.05970		11.56	0.00	0	22,831.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		454.00000	414,000	11.71	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		44.00000	51,000	11.71	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		414.00000	375,000	11.69	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		54.00000	62,000	11.69	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		497.00000	454,000	11.73	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		37.00000	41,000	11.73	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.04130	8.08770		12.57	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		226.00000	207,000	13.08	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		375.00000	402,000	13.08	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		209.00000	191,000	13.22	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		408.00000	436,000	13.22	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		243.00000	223,000	12.94	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		342.00000	368,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.07100	8.11820		12.99	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		373.00000	349,000	13.08	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		344.00000	367,000	13.08	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		352.00000	329,000	13.19	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		373.00000	397,000	13.19	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		397.00000	370,000	12.98	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		318.00000	338,000	12.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.11520	9.15450		15.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,131.00000	2,090,000	14.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		277.00000	275,000	14.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,093.00000	2,052,000	14.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		289.00000	287,000	14.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,174.00000	2,133,000	14.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		270.00000	268,000	14.61	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.73700	7.77260		11.99	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		75.00000	65,000	13.83	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		452.00000	478,000	13.83	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		67.00000	58,000	14.05	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		494.00000	521,000	14.05	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		84.00000	73,000	13.60	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		411.00000	436,000	13.60	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.82360	7.85960		11.54	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		336.00000	308,000	11.49	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		185.00000	193,000	11.49	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		308.00000	282,000	11.52	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		207.00000	217,000	11.52	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		365.00000	336,000	11.46	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		164.00000	171,000	11.46	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			7.90780	7.94420		11.98	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		395.00000	370,000	11.87	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		254.00000	266,000	11.87	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		370.00000	346,000	11.93	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		279.00000	292,000	11.93	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		422.00000	396,000	11.81	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		231.00000	242,000	11.81	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future				0.00140			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.20500	0.16410			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.00250	0.00490			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.03680	0.05770			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.08000	0.10470			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.10120	0.09810			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.10510	0.10520			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.07890	0.08450			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	Can-Do Future			0.03950	0.04340			0.00	0	16,000.00
CHF / R	On 18/06/2012	Foreign Exchange Future			8.50440	8.59190		14.69	21,363,052.80	2,512	27,619.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.10	Call		101.00000	85,000	17.24	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.10	Put		609.00000	681,000	17.24	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.15	Call		92.00000	78,000	17.44	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.15	Put		650.00000	724,000	17.44	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.05	Call		110.00000	92,000	17.05	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.05	Put		568.00000	638,000	17.05	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future			8.62900	8.71800		15.77	0.00	0	50.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.75	Call		363.00000	333,000	16.28	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.75	Put		395.00000	454,000	16.28	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.80	Call		345.00000	316,000	16.46	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.80	Put		427.00000	487,000	16.46	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.70	Call		383.00000	351,000	16.11	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.70	Put		365.00000	422,000	16.11	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future			8.75400	8.84400		16.40	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call		628.00000	594,000	15.72	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put		290.00000	346,000	15.72	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call		602.00000	570,000	15.86	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put		314.00000	372,000	15.86	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call		654.00000	618,000	15.58	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put		266.00000	320,000	15.58	0.00	0	0.00
ES18	On 20/04/2018	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
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			385.45200	383.51000			26,981,640.00	7	200.00
GOVI	On	03/05/2012	GOVI	382.00	Call		15,100.00000	34,520,000		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		15,000.00000	34,420,000		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		15,200.00000	34,620,000		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			391.02500	389.06100			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		0.00000	10,250,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		9,390.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		0.00000	10,150,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		9,490.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		0.00000	10,350,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		9,290.00000	0,000		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			171.48800	171.03100			0.00	0	546.00
IGOV	On	02/08/2012	Index Future			173.96800	173.50600			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			463.42900	463.78000			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			470.05300	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	5.61000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.62000	5.62000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.64000	5.65000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.67000	5.68000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.69000	5.70000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.74000	5.76000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.85000	5.88000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.04000	6.11000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.25000	6.35000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.48000	6.59000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.72000	6.84000				0.00	0	2,000.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.96000	7.09000				0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.28090	6.32360			10.34	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			140.00000	115,000	10.34	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			116.00000	134,000	10.34	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		119.00000	96,000	10.60	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		145.00000	165,000	10.60	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		170.00000	141,000	10.44	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		96.00000	110,000	10.44	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.33800	6.38120		12.84	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		304.00000	274,000	12.87	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		166.00000	179,000	12.87	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		275.00000	247,000	12.86	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		187.00000	202,000	12.86	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		334.00000	303,000	12.88	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		146.00000	158,000	12.88	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.38010	6.42370		13.80	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		345.00000	318,000	13.77	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		259.00000	275,000	13.77	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		320.00000	294,000	13.79	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		284.00000	301,000	13.79	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		372.00000	343,000	13.75	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		236.00000	250,000	13.75	0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.78400	6.86800		3.29	0.00	0	11,534.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,461.00000	4,739,000	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		4,618.00000	4,896,000	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		4,304.00000	4,581,000	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	0,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		2,096.00000	1,830,000	3.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		30.00000	42,000	3.15	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		122.00000	164,000	3.19	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,347.00000	1,111,000	3.19	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		355.00000	454,000	3.24	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		746.00000	567,000	3.24	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		1,665.00000	1,906,000	3.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		85.00000	48,000	3.38	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.87000	6.96200		3.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,341.00000	3,579,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		221.00000	178,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,468.00000	3,709,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		201.00000	160,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,214.00000	3,448,000	4.03	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		242.00000	194,000	4.03	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.93500	7.03500		3.68	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,299.00000	1,434,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,397.00000	1,251,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,371.00000	1,510,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,329.00000	1,186,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,230.00000	1,360,000	3.64	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,469.00000	1,318,000	3.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future			7.00300	7.11000		3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,033.00000	1,141,000	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		1,953.00000	1,789,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,088.00000	1,199,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,880.00000	1,718,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		981.00000	1,085,000	3.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		2,030.00000	1,861,000	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			8.39800	8.48500		11.90	16,278,239.60	134	29,388.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,090.00000	5,742,000	12.37	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		453.00000	295,000	12.37	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,458.00000	6,129,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		385.00000	246,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,730.00000	5,361,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		531.00000	352,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,891.00000	5,153,000	11.53	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		281.00000	354,000	11.53	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,547.00000	2,933,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		861.00000	1,058,000	11.72	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		1,989.00000	2,367,000	11.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,850.00000	1,417,000	11.90	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		4,036.00000	4,620,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		722.00000	495,000	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			8.47800	8.56800		15.53	11,794,587.00	100	530.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,200.00000	5,639,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,562.00000	3,179,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,456.00000	5,909,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,374.00000	3,005,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,954.00000	5,380,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,763.00000	3,366,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,976.00000	5,454,000	15.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,032.00000	3,333,000	15.28	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,762.00000	5,177,000	15.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,930.00000	3,523,000	15.48	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		10,031.00000	9,367,000	15.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,336.00000	1,494,000	15.03	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		9,245.00000	8,601,000	15.04	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,552.00000	1,731,000	15.04	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		5,251.00000	5,692,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,524.00000	3,143,000	15.54	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.54800	8.64100		15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,053.00000	6,485,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		5,086.00000	4,684,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,292.00000	6,735,000	15.09	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,885.00000	4,494,000	15.09	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,825.00000	6,247,000	15.03	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,300.00000	4,888,000	15.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.62200	8.71600		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		5,650.00000	6,027,000	15.05	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,563.00000	7,113,000	15.05	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,853.00000	6,238,000	15.07	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		7,319.00000	6,877,000	15.07	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,452.00000	5,819,000	15.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,814.00000	7,354,000	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			215.55483	215.79532			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		795.00000	555,000		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		745.00000	505,000		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		845.00000	605,000		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			254.96867	254.74982			5,099,373.40	20	1,019.00
R197	On	03/05/2012	Bond Future	251.00	Call		3,750.00000	3,969,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		3,700.00000	3,919,000		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		3,800.00000	4,019,000		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			6.09300	6.17700		2.39	0.00	0	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,810.00000	4,018,000	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		3,928.00000	4,137,000	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		3,691.00000	3,900,000	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			6.12000	6.21300		2.86	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,909.00000	3,103,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		61.00000	46,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,010.00000	3,206,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		54.00000	40,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,808.00000	3,000,000	3.06	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		69.00000	52,000	3.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.10200	6.20500		2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,202.00000	1,328,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		607.00000	524,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,266.00000	1,395,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		570.00000	490,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,141.00000	1,263,000	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		646.00000	559,000	2.59	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.04900	6.16100		2.31	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		986.00000	1,092,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		828.00000	734,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,035.00000	1,144,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		788.00000	697,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		939.00000	1,041,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		870.00000	772,000	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			189.35596	188.47219			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		1,528.00000	644,000		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		1,578.00000	694,000		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		1,478.00000	594,000		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			7.36700	7.45000		5.73	210,087.72	2	3,524.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,586.00000	5,954,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		3.00000	1,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,792.00000	6,161,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		2.00000	1,000	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		5,379.00000	5,747,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		3.00000	2,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		2,180.00000	1,856,000	5.57	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		156.00000	202,000	5.57	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,638.00000	1,347,000	5.62	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		294.00000	373,000	5.62	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		800.00000	970,000	5.71	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		800.00000	600,000	5.71	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		1,808.00000	2,085,000	5.87	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		267.00000	174,000	5.87	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.45600	7.54300		7.02	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,468.00000	4,759,000	7.36	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		497.00000	418,000	7.36	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,634.00000	4,930,000	7.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		461.00000	386,000	7.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,303.00000	4,589,000	7.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		535.00000	450,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.53200	7.62400		6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,486.00000	2,681,000	6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,976.00000	1,797,000	6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,600.00000	2,800,000	6.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,889.00000	1,714,000	6.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,378.00000	2,567,000	6.88	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,070.00000	1,885,000	6.88	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.61400	7.70900		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		797.00000	876,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,586.00000	5,299,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		841.00000	923,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		5,427.00000	5,142,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		754.00000	830,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,747.00000	5,456,000	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			7.65900	7.74100		6.99	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,058.00000	5,469,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		25.00000	13,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,294.00000	5,707,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		20.00000	9,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,823.00000	5,231,000	7.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		32.00000	16,000	7.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,957.00000	3,549,000	6.70	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		51.00000	66,000	6.70	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		998.00000	1,194,000	6.99	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		952.00000	724,000	6.99	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.74900	7.83600		8.94	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,198.00000	4,499,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		965.00000	833,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,374.00000	4,681,000	9.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		903.00000	776,000	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		4,024.00000	4,318,000	9.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,030.00000	891,000	9.19	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.82600	7.91600		8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		2,953.00000	3,172,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,551.00000	2,338,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,083.00000	3,308,000	8.56	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,443.00000	2,236,000	8.56	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,829.00000	3,042,000	8.53	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,666.00000	2,447,000	8.53	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.90600	7.99900		8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,158.00000	3,369,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		3,153.00000	2,935,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,275.00000	3,491,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		3,040.00000	2,827,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,043.00000	3,249,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,269.00000	3,046,000	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			5.87100	5.95700		1.48	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,445.00000	2,584,000	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		2,523.00000	2,662,000	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		2,367.00000	2,506,000	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			5.87600	5.97700		1.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,763.00000	1,894,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		29.00000	21,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,827.00000	1,958,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		26.00000	17,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,700.00000	1,830,000	1.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		33.00000	24,000	1.82	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.78400	5.90400		1.43	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		515.00000	590,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		405.00000	342,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		547.00000	625,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		379.00000	319,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		484.00000	556,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		431.00000	365,000	1.41	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.57900	5.72000		1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		568.00000	645,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		317.00000	267,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		597.00000	675,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		301.00000	252,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		542.00000	616,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		336.00000	283,000	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			7.86300	7.94500		8.21	0.00	0	21,226.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,402.00000	4,825,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		74.00000	42,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,649.00000	5,077,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		61.00000	34,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,157.00000	4,574,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		91.00000	53,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,991.00000	2,587,000	7.97	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		203.00000	254,000	7.97	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,090.00000	1,736,000	8.06	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		440.00000	541,000	8.06	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,236.00000	1,463,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		932.00000	704,000	8.21	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,327.00000	2,658,000	8.41	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		388.00000	264,000	8.41	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.95200	8.03800		10.49	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,749.00000	5,074,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,020.00000	882,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,939.00000	5,271,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		955.00000	824,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,560.00000	4,879,000	10.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,087.00000	943,000	10.79	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.02600	8.11500		10.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,410.00000	3,652,000	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		2,709.00000	2,486,000	10.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,553.00000	3,802,000	10.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,595.00000	2,378,000	10.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,272.00000	3,508,000	10.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,830.00000	2,601,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.10500	8.19600		9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,695.00000	3,927,000	9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,423.00000	3,195,000	9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,830.00000	4,067,000	9.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,307.00000	3,084,000	9.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,567.00000	3,794,000	9.95	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,547.00000	3,313,000	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			7.92300	8.01000		9.42	0.00	0	9,510.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,708.00000	6,209,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		39.00000	20,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,974.00000	6,479,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		31.00000	16,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,441.00000	5,939,000	10.14	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		48.00000	25,000	10.14	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,315.00000	2,852,000	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		211.00000	269,000	9.17	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,329.00000	1,924,000	9.27	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		458.00000	573,000	9.27	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,295.00000	1,551,000	9.46	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,057.00000	793,000	9.46	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,446.00000	2,821,000	9.69	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		448.00000	302,000	9.69	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.00300	8.09400		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,924.00000	5,289,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,209.00000	1,043,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,125.00000	5,498,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,135.00000	977,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,725.00000	5,083,000	12.00	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,286.00000	1,114,000	12.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.07300	8.16700		11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,576.00000	3,849,000	11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,107.00000	2,845,000	11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,729.00000	4,009,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,979.00000	2,724,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,431.00000	3,697,000	11.62	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,244.00000	2,975,000	11.62	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.14600	8.24200		11.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,273.00000	3,508,000	11.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,621.00000	4,324,000	11.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,400.00000	3,641,000	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		4,467.00000	4,177,000	11.09	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,149.00000	3,379,000	11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,778.00000	4,476,000	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			8.83200	8.91900		16.87	14,946,858.16	199	2,998.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,001.00000	2,349,000	16.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,379.00000	1,049,000	16.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,222.00000	2,595,000	16.93	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,220.00000	915,000	16.93	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,794.00000	2,116,000	16.83	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,555.00000	1,199,000	16.83	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.90300	8.99200		21.21	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,885.00000	5,265,000	21.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,958.00000	2,655,000	21.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,100.00000	5,491,000	21.58	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,810.00000	2,517,000	21.58	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,674.00000	5,044,000	21.46	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,114.00000	2,801,000	21.46	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.96600	9.05700		21.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,717.00000	5,050,000	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		5,148.00000	4,791,000	21.46	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,897.00000	5,238,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,950.00000	4,600,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,539.00000	4,864,000	21.43	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,352.00000	4,987,000	21.43	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.03200	9.12400		20.99	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,408.00000	5,741,000	20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,340.00000	5,983,000	20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,583.00000	5,923,000	20.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,137.00000	5,787,000	20.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,236.00000	5,562,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,549.00000	6,186,000	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			140.29067	139.56259			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		563.00000	1,291,000		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		513.00000	1,241,000		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		613.00000	1,341,000		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			118.48922	118.49872			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		299.00000	289,000		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		249.00000	239,000		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		349.00000	339,000		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			116.50898	116.41409			0.00	0	2,752.00
R212	On	03/05/2012	Bond Future	115.30	Call		1,114.00000	1,209,000		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		1,064.00000	1,159,000		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		1,164.00000	1,259,000		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			8.74400	8.83100		15.11	0.00	0	4,359.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,789.00000	4,308,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		557.00000	380,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,085.00000	4,623,000	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		479.00000	322,000	15.45	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,501.00000	3,999,000	15.33	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		644.00000	447,000	15.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.81700	8.90600		18.96	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,356.00000	5,763,000	19.24	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,727.00000	2,432,000	19.24	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,586.00000	6,004,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,585.00000	2,302,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,129.00000	5,526,000	19.18	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,874.00000	2,570,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.88500	8.97600		19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,108.00000	5,461,000	19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,923.00000	4,569,000	19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,305.00000	5,667,000	19.31	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,736.00000	4,391,000	19.31	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,920.00000	5,264,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,121.00000	4,758,000	19.23	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.95700	9.05000		18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,718.00000	6,070,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,100.00000	5,740,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,902.00000	6,262,000	18.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,902.00000	5,550,000	18.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,537.00000	5,882,000	18.51	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,303.00000	5,936,000	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			8.87600	8.96300			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		1,332.00000	626,000		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		1,249.00000	543,000		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		1,415.00000	709,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.94400	9.03300			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		1,891.00000	1,178,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		1,808.00000	1,095,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,974.00000	1,261,000		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			1.21450	1.23400		15.31	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		920.00000	753,000	14.90	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		80.00000	108,000	14.90	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		557.00000	431,000	15.31	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		217.00000	286,000	15.31	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,374.00000	1,175,000	14.70	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		34.00000	30,000	14.70	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.23020	1.24990		17.07	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		770.00000	652,000	16.30	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		379.00000	458,000	16.30	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		543.00000	454,000	17.30	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		652.00000	760,000	17.30	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,088.00000	937,000	15.70	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		197.00000	243,000	15.70	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.24610	1.26610		17.24	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		913.00000	800,000	16.85	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		532.00000	619,000	16.85	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		697.00000	607,000	17.71	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		816.00000	926,000	17.71	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,198.00000	1,058,000	16.16	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		317.00000	377,000	16.16	0.00	0	0.00
<b>Total for Derivatives :</b>									<b>285,449,153.68</b>	<b>26,065</b>	<b>1 126 142.00</b>

### i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond		5.00000	5.00000		1,000,000,000.00		200,000	26,100,000.00
AB05	On	01/09/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	20,010,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	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	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014			100.00000	100.00000			1,900,000,000.00	19,000	4,019,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	8,100,000.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			800,000,000.00	8,000	80,447,518.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	700,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			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	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	17,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	7,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	13,900,000.00
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			2,000,000,000,000.00	20,000,000	12,000,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
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	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000				0.00	0	930,000.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000				0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
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	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			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			200,000,000,000.00	2,000,000	1,000,000.00
ACL164	On	20/06/2014			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			70,300,000,000.00	703,000	17,850,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			1,300,000,000,000.00	13,000,000	6,500,000.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	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
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
BCP56	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP57	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311B	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000		1,200,000,000,000.00	12,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			2,300,000,000.00	23,000	3,500,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			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
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			700,000,000.00	7,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	3,008,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			41,800,000,000.00	418,000	12,200,000.00
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
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On	01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On	06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On	23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On	24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On	29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194On	31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN20	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
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		200,000,000,000.00	2,000,000	1,000,000.00	
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN220On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond			100.00000	100.00000		200,000,000.00	2,000,000.00	2,000,000	1,000,000.00
CLN249	On 24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CLN251	On 26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	100,000,000.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	100,000,000.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	100,000,000.00
CLN255	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			0.00	0	200,000,000.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	200,000,000.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	200,000,000.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	200,000,000.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	200,000,000.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	100,000,000.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			250,000,000.00	2,500,000	2,500,000.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			1,200,000,000.00	12,000	2,510,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	100,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			340,000,000,000.00	3,400,000	20,700,000.00
DV22	On	07/02/2020			100.00000	100.00000			647,400,000,000.00	6,474,000	84,700,000.00
DV23	On	27/02/2023			100.00000	100.00000			3,900,000,000.00	39,000	131,000,000.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000			1,222,374,800,000.00	12,223,748	20,111,874.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ172L	On	17/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ173L	On	29/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ174L	On	14/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			101,900,000,000.00	1,019,000	47,719,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			386,844,250,000.00	41,821,000	566,621,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			190,930,000,000.00	19,093,000	228,093,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			68,436,300,000.00	8,718,000	34,718,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			675,000,000.00	90,000	249,330,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	11,100,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	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
FRC10	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500				0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC79	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
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000		200,000,000,000.00	200,000,000.00	2,000,000	2,010,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		120,000,000,000.00	120,000,000.00	1,200,000	400,000.00
FRJ14	On	20/07/2014	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
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	2,015,000.00
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			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			12,600,000,000.00	126,000	27,126,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			700,000,000.00	7,000	20,907,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	5,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	2,100,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
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		600,000,000,000.00	6,000,000	3,000,000.00	
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000		163,500,000,000.00		1,635,000	817,500.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	150,000,000.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000		436,500,000,000.00		4,365,000	2,182,500.00
ING142	On	12/06/2012			100.00000	100.00000		6,700,000,000,000.00		67,000,000	67,000,000.00
ING143	On	11/09/2012			100.00000	100.00000		13,300,000,000,000.00		133,000,000	133,000,000.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	18,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	1,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	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			4,000,000,000,000.00	40,000,000	10,000,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		200,000,000,000.00	0.00	2,000,000	1,000,000.00
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		400,000,000,000.00	0.00	4,000,000	2,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	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
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	100.00000		3,200,000,000.00	32,000,000.00	1,000,000,000.00	
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			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
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	82,200,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			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
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			800,000,000.00	8,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			1,000,000,000.00	10,000	2,500,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	16,963,000.00
MTN04	On	13/07/2017			100.00000	100.00000			800,000,000.00	8,000	4,000,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	10,537,818.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11EOn	27/10/2014	Spot Bond			100.00000	100.00000		900,000,000.00	9,000,000.00	9,000,000	3,050,000.00
NBK12EOn	20/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK13EOn	21/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK1B On	09/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK2A On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	10,355,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			700,000,000.00	7,000	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,900,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000				0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000				0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000				0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000				0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000				0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000				0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000				0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000				0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000				0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000				0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000				0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000				0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000				0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000				0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000				0.00	0	4,800,000.00
NED9	On	06/07/2017			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
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	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00
NRA01:On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	30,512,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA018	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA019	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	100.00000			0.00	0	10,000.00
NRA023	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA028	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			1,500,000,000.00	15,000	96,000,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			20,000,000,000.00	200,000	200,000.00
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
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP03	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2f	On	15/12/2012	Spot Bond			100.00000	100.00000		1,336,000,000,000.00	13,360,000,000.00	13,360,000	3,340,000.00
PR2A3f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012	Spot Bond			100.00000	100.00000		296,000,000,000.00	2,960,000,000.00	2,960,000	740,000.00
PR2B4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.74000	6.82000		238,993,908,315,080.00	35,459,036,842		22,711,654,621.00
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			8.36000	8.44500		73,070,011,946,360.00	8,740,432,051		9,477,586,308.00
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			214.26186	214.46752		20,171,468,547,840.00		94,144,000	586,996,000.00
R197	On	07/12/2023	Spot Bond			2.04000	2.05000		157,504,320,000.00		77,208,000	352,999,000.00
R201	On	21/12/2014	Spot Bond			6.07000	6.15000		11,124,888,782,340.00		1,832,765,862	4,589,247,931.00
R202	On	07/12/2033	Spot Bond			2.30000	2.33000		76,042,600,000.00		33,062,000	1,075,315,000.00
R203	On	15/09/2017	Spot Bond			7.32500	7.40500		25,265,556,189,600.00		3,449,222,688	6,612,424,263.00
R204	On	21/12/2018	Spot Bond			7.61500	7.69500		16,432,482,723,405.00		2,157,909,747	6,701,232,819.00
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			5.85000	5.93000		10,342,557,786,600.00		1,767,958,596	4,695,588,000.00
R207	On	15/01/2020	Spot Bond			7.82000	7.90000		11,463,865,068,000.00		1,465,967,400	7,049,252,500.00
R208	On	31/03/2021	Spot Bond			7.88500	7.97000		30,208,904,417,060.00		3,831,186,356	8,380,785,717.00
R209	On	31/03/2036	Spot Bond			8.80000	8.88500		14,161,158,000,000.00		1,609,222,500	10,931,410,302.00
R210	On	31/03/2028	Spot Bond			2.31000	2.35000		42,106,680,000.00		18,228,000	900,258,000.00
R211	On	31/01/2017	Spot Bond			0.79000	0.79000		5,165,020,000.00		6,538,000	2,998,159,480.00
R212	On	31/01/2022	Spot Bond			2.02000	2.03000		203,545,300,000.00		100,765,000	1,364,405,000.00
R213	On	28/02/2031	Spot Bond			8.71000	8.79500		21,128,537,816,230.00		2,425,779,313	2,985,956,180.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			9,330,457,500,000.00	1,435,455,000	3,617,043,607.00
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
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000				0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000				0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000				0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000				0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000				0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000				0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000				0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000				0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000				0.00	0	50,000,000.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0	On	30/03/2015			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	200,000.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017			8.00000	8.00000			0.00	0	5,000,000.00
SBK15	On	23/01/2022			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023			100.00000	100.00000		100,000,000,000.00		1,000,000	7,000,000.00
SBK7	On	24/05/2015			100.00000	100.00000			0.00	0	17,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	38,000,000.00
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	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	12,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	5,200,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	3,000,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000		940,000,000,000.00		9,400,000	4,800,000.00
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
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000		1,001,100,000,000.00		10,011,000	2,511,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SSA02	On	17/04/2015			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017			100.00000	100.00000			0.00	0	8,000,000.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN835	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN865	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
SYN875	On 16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886	On 03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888	On 17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN889	On 19/04/2012	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
SYN890	On 20/04/2012	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
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
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN904	On	04/04/2012			100.00000	100.00000			0.00	0	0.00
SYN905	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE7A10	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A5	On	18/10/2012			100.00000	100.00000		1,080,000,000,000.00		10,800,000	2,870,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A10	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A5	On	18/04/2036			100.00000	100.00000			0.00	0	20,700,000.00
THE8B10	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
THE9A10	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	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
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		1,200,000,000.00		12,000	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		2,300,000,000.00		23,000	1,024,052,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			20,000,000,000,000.00	200,000,000	327,900,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			17,800,000,000,000.00	178,000,000	140,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,400,000,000.00	34,000	17,034,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		30,000,000,000,000.00		300,000,000	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	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD000	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD000	On	28/05/2012	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
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	57,800,000.00
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				0.00	0	38,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000				0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000				0.00	0	75,000,000.00

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

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

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**Total for j-Bonds :** **606,139,821,362,515.00 65,807,941,103 105 191 818 961.00**

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**Grand Total:** **606,140,106,811,669.00 65,807,967,168 105 192 945 103.00**

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