

Daily MTM Report

Daily summary for: 29/03/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 18/06/2012 Foreign Exchange Future			7.84360	7.78060		15.33	216,287,270.00	27,575	220,580.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		570.00000	626,000	14.51	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		39.00000	32,000	14.51	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		528.00000	582,000	14.43	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		47.00000	38,000	14.43	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		614.00000	670,000	14.59	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		33.00000	26,000	14.59	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		127.00000	143,000	16.72	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		446.00000	399,000	16.72	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		7.00000	5,000	16.54	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,038.00000	1,099,000	16.54	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		67.00000	74,000	19.07	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		786.00000	730,000	19.07	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		54.00000	60,000	19.98	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		923.00000	866,000	19.98	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		47.00000	52,000	20.56	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		1,016.00000	958,000	20.56	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		795.00000	856,000	15.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		14.00000	12,000	15.12	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		378.00000	422,000	14.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		97.00000	78,000	14.33	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		151.00000	170,000	16.16	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		370.00000	326,000	16.16	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		107.00000	120,000	17.28	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		526.00000	476,000	17.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		239.00000	270,000	15.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		208.00000	176,000	15.04	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,110.00000	1,051,000	21.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		41.00000	45,000	21.14	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		263.00000	297,000	14.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		182.00000	153,000	14.90	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,495.00000	1,434,000	23.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		26.00000	28,000	23.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		78.00000	87,000	18.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		697.00000	643,000	18.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		749.00000	808,000	14.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		18.00000	14,000	14.83	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		158.00000	131,000	14.76	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		289.00000	325,000	14.76	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.94830	7.88520		16.34	174,862.60	22	11,475.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		763.00000	816,000	14.80	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		78.00000	68,000	14.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		723.00000	775,000	14.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		88.00000	77,000	14.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		803.00000	857,000	14.80	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		68.00000	59,000	14.80	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		100.00000	87,000	14.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		685.00000	735,000	14.81	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,326.00000	1,271,000	21.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		111.00000	119,000	21.28	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		346.00000	375,000	16.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		361.00000	327,000	16.15	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		170.00000	184,000	19.17	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		885.00000	836,000	19.17	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,417.00000	1,362,000	21.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		102.00000	110,000	21.69	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,057.00000	1,005,000	20.04	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		142.00000	153,000	20.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		433.00000	469,000	15.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		248.00000	221,000	15.40	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		721.00000	674,000	18.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		206.00000	222,000	18.29	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		279.00000	302,000	16.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		494.00000	454,000	16.99	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.05170	7.98850		16.76	1,610,340.00	200	12,186.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		569.00000	609,000	15.43	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		281.00000	257,000	15.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		546.00000	583,000	15.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		308.00000	281,000	15.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		594.00000	635,000	15.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		256.00000	233,000	15.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		454.00000	422,000	16.57	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		442.00000	474,000	16.57	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,307.00000	1,256,000	20.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		195.00000	208,000	20.48	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.16590	8.10220		17.26	0.00	0	8,562.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		606.00000	638,000	16.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		454.00000	422,000	16.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		587.00000	617,000	16.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		485.00000	451,000	16.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		626.00000	659,000	16.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		424.00000	393,000	16.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,298.00000	1,249,000	20.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		300.00000	315,000	20.18	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		550.00000	579,000	17.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		548.00000	513,000	17.07	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.35310	8.28860		17.83	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		561.00000	587,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,250.00000	1,212,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		550.00000	575,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,289.00000	1,250,000	19.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		573.00000	599,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,212.00000	1,174,000	19.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.00820	8.94270		18.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,260.00000	1,297,000	17.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		817.00000	789,000	17.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,239.00000	1,279,000	18.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		846.00000	821,000	18.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,278.00000	1,316,000	17.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		785.00000	758,000	17.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		523.00000	506,000	16.62	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,466.00000	1,514,000	16.62	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.08230	10.01680		19.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,826.00000	1,876,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,009.00000	994,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,805.00000	1,854,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,038.00000	1,022,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,848.00000	1,898,000	18.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		981.00000	966,000	18.82	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.84360	7.78060			15.33	0.00	0	882.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			8,411.00000	9,373,000	18.16	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			65,351.00000	60,013,000	18.16	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			7,788.00000	8,663,000	18.46	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			69,728.00000	64,303,000	18.46	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			9,098.00000	10,155,000	17.86	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		61,038.00000	55,795,000	17.86	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.94830	7.88520		16.34	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		45,823.00000	49,518,000	15.21	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		22,343.00000	19,728,000	15.21	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		43,320.00000	46,846,000	15.40	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		24,840.00000	22,056,000	15.40	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		48,463.00000	52,329,000	15.02	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		19,983.00000	17,539,000	15.02	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.05170	7.98850		16.76	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		49,164.00000	52,608,000	16.09	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		37,634.00000	34,758,000	16.09	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		47,151.00000	50,464,000	16.28	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		40,621.00000	37,614,000	16.28	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		51,278.00000	54,856,000	15.90	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		34,748.00000	32,006,000	15.90	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.46410	12.32740		13.14	41,630,094.00	3,340	60,805.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		584.00000	685,000	12.07	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		107.00000	71,000	12.07	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		549.00000	647,000	12.16	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		122.00000	83,000	12.16	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		620.00000	729,000	12.30	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		93.00000	65,000	12.30	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		1,253.00000	1,385,000	15.49	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		26.00000	21,000	15.49	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		416.00000	331,000	13.31	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		243.00000	295,000	13.31	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.62290	12.48530		14.31	0.00	0	1,413.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		231.00000	267,000	16.55	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,196.00000	1,094,000	16.55	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		223.00000	258,000	16.68	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,238.00000	1,135,000	16.68	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		240.00000	277,000	16.42	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,155.00000	1,054,000	16.42	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,210.00000	1,331,000	12.82	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		75.00000	58,000	12.82	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.77950	12.64070		15.08	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		724.00000	793,000	14.47	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		534.00000	464,000	14.47	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		703.00000	769,000	14.57	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		563.00000	490,000	14.57	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		746.00000	817,000	14.37	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		506.00000	438,000	14.37	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09540	0.09390		16.70	0.00	0	3,351.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		43.00000	56,000	21.65	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,453.00000	1,316,000	21.65	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		12.00000	15,000	24.43	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,422.00000	2,275,000	24.43	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		174.00000	223,000	18.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		584.00000	483,000	18.58	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09680	0.09530		16.26	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		563.00000	655,000	16.89	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		333.00000	275,000	16.89	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		233.00000	272,000	19.20	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		1,003.00000	892,000	19.20	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,284.00000	1,419,000	16.36	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		54.00000	39,000	16.36	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09820	0.09670		17.36	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		759.00000	850,000	17.97	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		429.00000	370,000	17.97	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		398.00000	447,000	19.94	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		1,068.00000	967,000	19.94	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,441.00000	1,571,000	17.53	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		111.00000	91,000	17.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.41490	10.34070		12.19	12,560,369.40	1,206	46,090.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		216.00000	246,000	12.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		275.00000	231,000	12.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		198.00000	226,000	12.39	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		307.00000	261,000	12.39	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		236.00000	271,000	12.13	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		245.00000	206,000	12.13	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		219.00000	182,000	12.08	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		260.00000	297,000	12.08	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		594.00000	654,000	11.86	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		53.00000	39,000	11.86	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		770.00000	836,000	12.35	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		29.00000	21,000	12.35	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		908.00000	978,000	12.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		17.00000	13,000	12.72	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		552.00000	611,000	11.73	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		61.00000	46,000	11.73	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		115.00000	89,000	11.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		406.00000	454,000	11.79	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		375.00000	325,000	12.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		166.00000	190,000	12.79	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.55970	10.48530		13.55	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		327.00000	359,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		567.00000	525,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		308.00000	339,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		598.00000	555,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		319.00000	352,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		509.00000	468,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,089.00000	1,155,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		54.00000	45,000	13.00	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.70340	10.62830		13.97	0.00	0	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		602.00000	645,000	13.30	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		364.00000	332,000	13.30	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		578.00000	620,000	13.41	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		390.00000	357,000	13.41	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		627.00000	671,000	13.19	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		339.00000	308,000	13.19	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.05570	10.97670		14.00	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		630.00000	663,000	14.71	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,146.00000	1,100,000	14.71	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		617.00000	648,000	14.79	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,183.00000	1,135,000	14.79	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		644.00000	677,000	14.63	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,110.00000	1,064,000	14.63	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			420.83200	420.36500			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			426.89500	426.43200			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			382.67900	382.27300			0.00	0	899.00
ALBI	On	02/08/2012	Index Future			388.19200	387.79000			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.77630	7.71350		14.54	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		25.00000	32,000	17.57	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		412.00000	356,000	17.57	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		21.00000	26,000	18.00	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		458.00000	400,000	18.00	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		30.00000	38,000	17.13	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		367.00000	312,000	17.13	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.75700	7.69250		15.62	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		1.00000	0,000	15.62	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	143,000	15.62	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		0.00000	0,000	15.62	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		258.00000	193,000	15.62	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		2.00000	0,000	15.62	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		160.00000	93,000	15.62	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry			6.31180	6.28290		15.48	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.28	Call		34.00000	44,000	16.39	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.28	Put		27.00000	8,000	16.39	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.33	Call		13.00000	16,000	16.76	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.33	Put		56.00000	30,000	16.76	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.23	Call		69.00000	88,000	18.27	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.23	Put		12.00000	2,000	18.27	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry			7.99770	7.96600		11.28	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	7.99	Call		19.00000	24,000	11.61	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	7.99	Put		43.00000	16,000	11.61	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	8.04	Call		8.00000	6,000	12.44	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	8.04	Put		82.00000	48,000	12.44	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	7.94	Call		42.00000	62,000	13.20	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	7.94	Put		16.00000	4,000	13.20	0.00	0	0.00
AU\$ / ROOn	18/06/2012	Foreign Exchange Future			8.02700	7.99600		11.33	0.00	0	22,831.00
AU\$ / ROOn	18/06/2012	Foreign Exchange Future	7.65	Call		397.00000	421,000	11.54	0.00	0	0.00
AU\$ / ROOn	18/06/2012	Foreign Exchange Future	7.65	Put		51.00000	44,000	11.54	0.00	0	0.00
AU\$ / ROOn	18/06/2012	Foreign Exchange Future	7.70	Call		358.00000	381,000	11.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		62.00000	54,000	11.51	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		437.00000	462,000	11.57	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		41.00000	35,000	11.57	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.05840	8.02570		12.32	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		195.00000	206,000	12.84	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		406.00000	384,000	12.84	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		180.00000	191,000	12.98	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		441.00000	419,000	12.98	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		211.00000	223,000	12.70	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		372.00000	351,000	12.70	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.09250	8.05770		12.72	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		333.00000	348,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		365.00000	345,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		313.00000	327,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		395.00000	374,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		354.00000	371,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		336.00000	318,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.16330	9.11070		15.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,083.00000	2,130,000	14.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		272.00000	267,000	14.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,044.00000	2,091,000	14.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		283.00000	278,000	14.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,126.00000	2,173,000	14.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		265.00000	260,000	14.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.83870	7.79260		11.67	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		72.00000	80,000	13.16	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		429.00000	391,000	13.16	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		64.00000	71,000	13.41	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		471.00000	432,000	13.41	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		81.00000	90,000	12.91	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		388.00000	351,000	12.91	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.92680	7.88050		11.26	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		333.00000	362,000	11.07	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		161.00000	144,000	11.07	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		305.00000	332,000	11.12	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		183.00000	164,000	11.12	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		362.00000	393,000	11.01	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		140.00000	125,000	11.01	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.01290	7.96620		11.83	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		395.00000	422,000	11.50	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		232.00000	213,000	11.50	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		369.00000	395,000	11.58	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		256.00000	236,000	11.58	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		422.00000	450,000	11.42	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		209.00000	191,000	11.42	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future				0.00000			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.14540	0.16930			0.00	0	100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	30/03/2012	Can-Do Future				0.00000			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.05890	0.04800			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.11200	0.09850			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.14850	0.10160			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.05540	0.10550			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.08670	0.07780			0.00	0	16,000.00
CF CANOn	18/06/2012	Can-Do Future			0.02240	0.03890			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.65390	8.58450		14.52	26,394,395.00	3,050	31,419.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		94.00000	109,000	16.61	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		610.00000	555,000	16.61	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		86.00000	100,000	16.81	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		652.00000	596,000	16.81	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		103.00000	119,000	16.37	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		569.00000	515,000	16.37	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.78070	8.71110		15.64	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		358.00000	391,000	15.64	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		397.00000	360,000	15.64	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		339.00000	371,000	15.82	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		428.00000	390,000	15.82	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		377.00000	412,000	15.49	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		366.00000	331,000	15.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/12/2012	Foreign Exchange Future				8.90780	8.83760		16.24	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call			628.00000	670,000	15.02	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put			296.00000	268,000	15.02	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call			603.00000	644,000	15.17	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put			321.00000	292,000	15.17	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call			655.00000	697,000	14.86	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put			273.00000	245,000	14.86	0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	03/05/2012	GOVI				383.75600	383.36400			0.00	0	201.00
GOVI On	03/05/2012	GOVI	382.00	Call			13,640.00000	17,560,000		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			13,540.00000	17,460,000		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			13,740.00000	17,660,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI	381.99	Put			0.00000	0,000		0.00	0	0.00
GOVI On	02/08/2012	GOVI				389.28500	388.89700			0.00	0	0.00
GOVI On	02/08/2012	GOVI	390.00	Call			0.00000	0,000		0.00	0	0.00
GOVI On	02/08/2012	GOVI	390.00	Put			11,030.00000	7,150,000		0.00	0	0.00
GOVI On	02/08/2012	GOVI	390.01	Call			0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI	390.01	Put		11,130.00000	7,250,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		10,930.00000	7,050,000		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			171.11700	171.39400			0.00	0	550.00
IGOV	On	02/08/2012	Index Future			173.58300	173.86800			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			463.42900	463.42900			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			470.05300	470.05300			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.61000	5.62000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.62000	5.65000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.64000	5.67000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.66000	5.71000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.69000	5.75000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.74000	5.80000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.87000	5.96000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.08000	6.16000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.30000	6.37000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.52000	6.59000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.73000	6.83000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.94000	7.07000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.34910	6.32150		10.25	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		132.00000	150,000	10.39	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		111.00000	101,000	10.39	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		110.00000	122,000	10.25	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		139.00000	123,000	10.25	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		161.00000	180,000	10.52	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		90.00000	81,000	10.52	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.40670	6.37880		12.91	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		297.00000	316,000	12.97	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		161.00000	152,000	12.97	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		269.00000	287,000	12.95	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		183.00000	173,000	12.95	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		328.00000	347,000	12.99	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		142.00000	133,000	12.99	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.45090	6.42280		13.82	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		340.00000	357,000	13.78	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		255.00000	243,000	13.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Call		314.00000	331,000	13.80	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Put		279.00000	267,000	13.80	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Call		366.00000	384,000	13.77	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Put		231.00000	220,000	13.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.82500	6.85200		3.29	155,124,621.75	1,275	12,679.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,514.00000	4,603,000	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		4,671.00000	4,760,000	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		4,356.00000	4,445,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		0.00000	0,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		2,037.00000	1,950,000	3.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		24.00000	27,000	3.15	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		111.00000	122,000	3.19	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,283.00000	1,204,000	3.19	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		343.00000	373,000	3.24	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		681.00000	622,000	3.24	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		1,695.00000	1,773,000	3.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		62.00000	50,000	3.38	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.91700	6.94600		3.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,371.00000	3,445,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		202.00000	188,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,499.00000	3,574,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		183.00000	169,000	4.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	7.95	Call		3,242.00000	3,316,000	4.03	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		221.00000	206,000	4.03	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.98900	7.01900		3.68	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,306.00000	1,346,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,359.00000	1,315,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,378.00000	1,419,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,291.00000	1,247,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,237.00000	1,275,000	3.64	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,431.00000	1,385,000	3.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future			7.06300	7.09600		3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,037.00000	1,070,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,921.00000	1,871,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,092.00000	1,125,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,848.00000	1,797,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		984.00000	1,016,000	3.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,997.00000	1,945,000	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			8.49000	8.50100		11.90	77,922,122.08	646	28,842.00
R186	On	03/05/2012	Bond Future	9.00	Call		4,888.00000	4,959,000	12.37	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		399.00000	368,000	12.37	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,260.00000	5,334,000	12.42	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	03/05/2012	Bond Future	9.05	Put		335.00000	308,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,525.00000	4,592,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		475.00000	440,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,966.00000	5,864,000	11.53	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		208.00000	208,000	11.53	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,553.00000	3,458,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		719.00000	726,000	11.72	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		1,792.00000	1,819,000	11.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,801.00000	1,726,000	11.90	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		3,827.00000	3,885,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		661.00000	617,000	12.23	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.57300	8.58400		15.53	11,707,803.00	100	630.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,034.00000	5,075,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,542.00000	3,483,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,289.00000	5,332,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,352.00000	3,296,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,791.00000	4,830,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,745.00000	3,684,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,982.00000	5,906,000	15.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,893.00000	2,917,000	15.28	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,600.00000	4,638,000	15.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,913.00000	3,851,000	15.48	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		10,083.00000	9,993,000	15.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,243.00000	1,253,000	15.03	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		9,289.00000	9,201,000	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
R186	On	02/08/2012	Bond Future	7.76	Call		1,451.00000	1,463,000	15.04	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		5,085.00000	5,126,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,504.00000	3,445,000	15.54	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.64700	8.65900		15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,902.00000	5,948,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		5,096.00000	5,035,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,139.00000	6,187,000	15.09	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,893.00000	4,834,000	15.09	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,677.00000	5,721,000	15.03	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,313.00000	5,250,000	15.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.72400	8.73600		15.16	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,516.00000	5,556,000	15.05	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,604.00000	7,539,000	15.05	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,716.00000	5,757,000	15.07	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		7,357.00000	7,293,000	15.07	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,319.00000	5,358,000	15.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,856.00000	7,790,000	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			215.28237	215.27579			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		276.00000	282,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		226.00000	232,000		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		326.00000	332,000		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			254.98756	254.96207			0.00	0	1,019.00
R197	On	03/05/2012	Bond Future	251.00	Call		3,962.00000	3,988,000		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		3,912.00000	3,938,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		4,012.00000	4,038,000		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			6.13200	6.15800		2.39	0.00	0	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,857.00000	3,921,000	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		3,975.00000	4,040,000	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		3,739.00000	3,803,000	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			6.16600	6.19500		2.86	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,942.00000	3,002,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		54.00000	49,000	3.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.55	Call		3,044.00000	3,105,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		47.00000	43,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,840.00000	2,900,000	3.06	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		61.00000	55,000	3.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.15500	6.18600		2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,216.00000	1,253,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		582.00000	556,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,281.00000	1,319,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		547.00000	522,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,154.00000	1,190,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		621.00000	594,000	2.59	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.11000	6.14400		2.31	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		996.00000	1,027,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		807.00000	778,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,045.00000	1,077,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		768.00000	739,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		948.00000	978,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		848.00000	818,000	2.29	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/05/2012	Bond Future			188.48629	189.35655			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		643.00000	1,514,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2012	Bond Future	190.05	Put		693.00000	1,564,000		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		593.00000	1,464,000		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			7.39800	7.42500		5.73	0.00	0	3,524.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,696.00000	5,815,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		2.00000	0,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,902.00000	6,022,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,488.00000	5,608,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1.00000	1,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		2,056.00000	1,949,000	5.57	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		144.00000	157,000	5.57	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,516.00000	1,418,000	5.62	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		283.00000	306,000	5.62	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		807.00000	861,000	5.71	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		696.00000	630,000	5.71	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		1,859.00000	1,950,000	5.87	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		207.00000	178,000	5.87	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.48900	7.51700		7.02	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,534.00000	4,628,000	7.36	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		453.00000	427,000	7.36	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,703.00000	4,798,000	7.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		420.00000	395,000	7.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.45	Call		4,367.00000	4,459,000	7.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		488.00000	461,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.56800	7.59700		6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,521.00000	2,582,000	6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,901.00000	1,844,000	6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,637.00000	2,700,000	6.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,816.00000	1,761,000	6.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,412.00000	2,471,000	6.88	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,994.00000	1,935,000	6.88	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.65300	7.68300		6.38	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		805.00000	830,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,494.00000	5,403,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		850.00000	876,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		5,336.00000	5,246,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		762.00000	786,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,655.00000	5,563,000	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			7.70900	7.73100		6.99	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,100.00000	5,211,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		15.00000	13,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,338.00000	5,449,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		12.00000	10,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,863.00000	4,972,000	7.53	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	03/05/2012	Bond Future	8.70	Put		20.00000	16,000	7.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,893.00000	3,782,000	6.70	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		39.00000	41,000	6.70	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		964.00000	1,011,000	6.99	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		866.00000	800,000	6.99	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.80300	7.82500		8.94	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,202.00000	4,276,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		914.00000	879,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,380.00000	4,456,000	9.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		854.00000	821,000	9.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,027.00000	4,099,000	9.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		978.00000	941,000	9.19	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.88300	7.90600		8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		2,948.00000	3,002,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,498.00000	2,442,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,079.00000	3,134,000	8.56	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,391.00000	2,336,000	8.56	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,823.00000	2,875,000	8.53	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,612.00000	2,554,000	8.53	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.96700	7.99000		8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,154.00000	3,205,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		3,108.00000	3,053,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,272.00000	3,324,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,996.00000	2,942,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,039.00000	3,088,000	8.33	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	07/02/2013	Bond Future	7.95	Put		3,224.00000	3,166,000	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			5.88400	5.92200		1.48	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,502.00000	2,563,000	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		2,579.00000	2,641,000	1.63	0.00	0	0.00
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		2,424.00000	2,485,000	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			5.89600	5.93900		1.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,810.00000	1,866,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		23.00000	20,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,874.00000	1,931,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		20.00000	18,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,746.00000	1,802,000	1.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		27.00000	23,000	1.82	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.81000	5.86100		1.43	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		537.00000	569,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		377.00000	350,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		571.00000	604,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		354.00000	328,000	1.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future	5.95	Call		505.00000	536,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		403.00000	375,000	1.41	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.61400	5.67500		1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		590.00000	623,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		298.00000	277,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		618.00000	653,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		282.00000	262,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		562.00000	594,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		315.00000	292,000	1.13	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.92900	7.95000		8.21	0.00	0	21,226.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,356.00000	4,463,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		56.00000	47,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,605.00000	4,714,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		44.00000	37,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,109.00000	4,214,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		71.00000	59,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,978.00000	2,869,000	7.97	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		162.00000	170,000	7.97	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,055.00000	1,958,000	8.06	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		378.00000	397,000	8.06	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,154.00000	1,204,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		878.00000	812,000	8.21	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,253.00000	2,333,000	8.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.30	Put		341.00000	305,000	8.41	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			8.02200	8.04400		10.49	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,686.00000	4,766,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		990.00000	952,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,877.00000	4,959,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		926.00000	890,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,497.00000	4,576,000	10.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,056.00000	1,017,000	10.79	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.09900	8.12200		10.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,355.00000	3,415,000	10.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,691.00000	2,631,000	10.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,499.00000	3,560,000	10.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,577.00000	2,518,000	10.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,218.00000	3,276,000	10.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,813.00000	2,751,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.18200	8.20500		9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,643.00000	3,699,000	9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,416.00000	3,356,000	9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,778.00000	3,835,000	9.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,301.00000	3,241,000	9.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,515.00000	3,570,000	9.95	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,540.00000	3,479,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R:On	15/01/2020	Price Contribution				100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.99900	8.01600		9.42	0.00	0	9,510.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,660.00000	5,757,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		27.00000	23,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,928.00000	6,026,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		21.00000	17,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,392.00000	5,488,000	10.14	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		35.00000	29,000	10.14	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,306.00000	3,210,000	9.17	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		167.00000	172,000	9.17	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,298.00000	2,210,000	9.27	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		391.00000	404,000	9.27	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,202.00000	1,242,000	9.46	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,000.00000	938,000	9.46	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,359.00000	2,426,000	9.69	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		396.00000	362,000	9.69	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.08300	8.10000		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,855.00000	4,918,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,175.00000	1,139,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,056.00000	5,121,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,101.00000	1,067,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,656.00000	4,718,000	12.00	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,252.00000	1,215,000	12.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.15700	8.17400		11.64	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	01/11/2012	Bond Future	8.25	Call		3,517.00000	3,562,000	11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,088.00000	3,036,000	11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,669.00000	3,715,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,959.00000	2,908,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,372.00000	3,415,000	11.62	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,225.00000	3,171,000	11.62	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.23400	8.25100		11.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,220.00000	3,257,000	11.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,617.00000	4,560,000	11.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,346.00000	3,385,000	11.09	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,463.00000	4,408,000	11.09	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,097.00000	3,133,000	11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,776.00000	4,718,000	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			8.95000	8.97100		16.87	0.00	0	2,998.00
R209	On	03/05/2012	Bond Future	9.00	Call		1,676.00000	1,741,000	16.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,454.00000	1,358,000	16.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		1,883.00000	1,955,000	16.93	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,281.00000	1,192,000	16.93	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,483.00000	1,542,000	16.83	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	03/05/2012	Bond Future	8.95	Put		1,644.00000	1,542,000	16.83	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.02400	9.04500		21.21	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,573.00000	4,653,000	21.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,049.00000	2,970,000	21.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,783.00000	4,865,000	21.58	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,895.00000	2,818,000	21.58	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,367.00000	4,444,000	21.46	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,210.00000	3,128,000	21.46	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.09000	9.11200		21.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,450.00000	4,522,000	21.46	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,294.00000	5,201,000	21.46	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,625.00000	4,699,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,090.00000	5,000,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,278.00000	4,348,000	21.43	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,504.00000	5,409,000	21.43	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.16000	9.18200		20.99	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,144.00000	5,217,000	20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,506.00000	6,416,000	20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,315.00000	5,389,000	20.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,298.00000	6,210,000	20.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,977.00000	5,048,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,720.00000	6,628,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			139.93925	140.10764			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,108.00000	939,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		1,058.00000	889,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		1,158.00000	989,000		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			118.47803	118.47022			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		270.00000	278,000		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		220.00000	228,000		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		320.00000	328,000		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			116.51749	116.50591			0.00	0	2,752.00
R212	On	03/05/2012	Bond Future	115.30	Call		1,206.00000	1,217,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/05/2012	Bond Future	115.35	Call		1,156.00000	1,167,000		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		1,256.00000	1,267,000		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			8.84600	8.85700		15.11	0.00	0	4,359.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,547.00000	3,599,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		521.00000	486,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,843.00000	3,899,000	15.45	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		444.00000	413,000	15.45	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,260.00000	3,308,000	15.33	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		610.00000	570,000	15.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.92200	8.93300		18.96	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,152.00000	5,191,000	19.24	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,734.00000	2,687,000	19.24	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,380.00000	5,420,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,590.00000	2,544,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,928.00000	4,965,000	19.18	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,884.00000	2,835,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.99400	9.00500		19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,933.00000	4,966,000	19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,971.00000	4,920,000	19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,127.00000	5,162,000	19.31	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,782.00000	4,732,000	19.31	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	01/11/2012	Bond Future	8.95	Call		4,747.00000	4,780,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,172.00000	5,120,000	19.23	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.07000	9.08100		18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,549.00000	5,583,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,166.00000	6,117,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,731.00000	5,766,000	18.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,966.00000	5,918,000	18.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,371.00000	5,404,000	18.51	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,373.00000	6,322,000	18.51	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			8.99900	9.02000			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		1,789.00000	1,621,000		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		1,706.00000	1,538,000		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		1,872.00000	1,704,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.07000	9.09100			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		2,349.00000	2,183,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		2,266.00000	2,101,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2012	Bond Future	8.79	Put		2,432.00000	2,266,000		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			1.24210	1.23210		15.81	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		892.00000	978,000	14.84	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		71.00000	57,000	14.84	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		527.00000	593,000	14.94	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		206.00000	172,000	14.94	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,350.00000	1,445,000	16.58	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		29.00000	24,000	16.58	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.25790	1.24780		16.42	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		738.00000	800,000	15.75	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		368.00000	329,000	15.75	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		514.00000	559,000	16.63	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		644.00000	588,000	16.63	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,056.00000	1,135,000	15.36	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		186.00000	164,000	15.36	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.27400	1.26360		16.66	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		883.00000	941,000	16.32	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		527.00000	481,000	16.32	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		670.00000	716,000	17.13	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		814.00000	756,000	17.13	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,165.00000	1,240,000	15.77	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		309.00000	280,000	15.77	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							543,411,877.83	37,414	1,143,942.00
<u>i-Bonds</u>									
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	14,322,900.00
AA04	On	22/03/2017	Spot Bond	100.00000	100.00000		0.00	0	0.00
AA05	On	22/03/2019	Spot Bond	5.00000	5.00000		0.00	0	26,000,000.00
AB05	On	01/09/2012	Spot Bond	100.00000	100.00000		0.00	0	0.00
AB06	On	27/03/2015	Spot Bond	100.00000	100.00000		500,000,000.00	5,000	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
ABCP11	On	31/03/2013	Spot Bond	100.00000	100.00000		0.00	0	20,000.00
ABCP12	On	20/09/2014	Spot Bond	100.00000	100.00000		0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond	100.00000	100.00000		0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond	100.00000	100.00000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	33,066,400.00
ABL11E	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	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000		8,800,000,000,000.00	88,000,000		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			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
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	4,000,000.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	76,000,000.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	100.00000		60,000,000,000,000.00	600,000,000	300,000,000.00	
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	2,368,000.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN35	On	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	17,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	7,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			493,639,900,000.00	4,936,399	28,035,399.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL158	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	66,117,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	500,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	32,353,610.00
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			0.00	0	3,500,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			200,000,000.00	2,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	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			50,000,000,000.00	500,000	1,500,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	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
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN161On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On 15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On	30/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			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
CLN231On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On	02/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On	14/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN239On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN240On	24/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN241On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN242On	24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN243On	24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN244On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN245On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN246On	24/02/2017	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
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			39,600,100,000,000.00	396,001,000	60,010,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	20,700,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			155,200,000,000.00	1,552,000	79,897,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			18,200,000,000.00	182,000	140,179,900.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			49,900,000,000.00	499,000	20,153,598.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			158,000,000,000.00	1,580,000	24,698,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ171L	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ173L	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012			100.00000	100.00000		5,000,000,000,000.00	50,000,000	150,000,000.00	
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			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
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			104,400,000,000.00	1,044,000	48,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			12,163,750,000.00	1,315,000	432,905,700.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			191,120,000,000.00	19,112,000	229,440,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			4,342,274,600,000.00	553,156,000	93,008,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			601,012,500,000.00	80,135,000	235,634,400.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	900,000.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000		600,000,000,000.00	600,000,000,000.00	6,000,000	6,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			600,300,000,000.00	6,003,000	1,003,000.00
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	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			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
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			378,600,000.00	3,786,000	30,762,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	19,901,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	44,240,600.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012	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
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	6.50000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		200,000,000.00	200,000,000.00	2,000,000	2,000,000.00
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			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000		39,000,000,000,000.00		390,000,000	390,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	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
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	27,710,000.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	82,200,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	14,500,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			500,000,000.00	5,000	57,305,700.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			100,000,000.00	1,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		33,900,000,000.00		339,000	10,236,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			100,000,000.00	1,000	4,500,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1\On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1\On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1\On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1\On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1\On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1\On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1\On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1\On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1\On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1\On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1\On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1\On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1\On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A\On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A\On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A\On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,512,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			100,000,000.00	1,000	1,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	11,387,300.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	95,000,000.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	100,000.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	2,944,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.78500	6.81000		119,033,175,040,535.00	17,543,577,751	16,877,220,496.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.45500	8.46500		62,311,722,057,390.00	7,369,807,458	8,014,700,431.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			214.15233	214.11360		20,848,485,925,681.90	97,353,533	538,173,281.00	
R197	On	07/12/2023	Spot Bond			2.04000	2.04000		189,030,904,320.00	92,662,208	314,481,102.00	
R201	On	21/12/2014	Spot Bond			6.11000	6.13500		10,589,779,168,800.00	1,733,188,080	3,866,920,931.00	
R202	On	07/12/2033	Spot Bond			2.33000	2.30000		295,811,319,840.00	126,957,648	986,070,400.00	
R203	On	15/09/2017	Spot Bond			7.36000	7.38500		29,146,896,368,320.00	3,960,176,137	7,201,086,244.00	
R204	On	21/12/2018	Spot Bond			7.67000	7.69000		43,875,282,516,390.00	5,720,375,817	6,733,441,351.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.86500	5.90000		26,125,606,612,065.00		4,454,493,881	5,315,053,000.00
R207	On	15/01/2020	Spot Bond			7.89000	7.91000		16,950,828,510,090.00		2,148,393,981	7,934,973,533.00
R208	On	31/03/2021	Spot Bond			7.96500	7.98000		13,367,995,208,820.00		1,678,342,148	8,438,523,652.00
R209	On	31/03/2036	Spot Bond			8.92000	8.94000		68,090,218,461,960.00		7,633,432,563	11,426,208,000.00
R210	On	31/03/2028	Spot Bond			2.33000	2.32000		210,493,840,320.00		90,340,704	820,021,114.00
R211	On	31/01/2017	Spot Bond			0.79000	0.79000		560,903,074,680.00		710,003,892	2,749,270,946.00
R212	On	31/01/2022	Spot Bond			2.02000	2.02000		272,578,915,140.00		134,940,057	1,045,050,828.00
R213	On	28/02/2031	Spot Bond			8.81500	8.82500		14,132,302,311,685.00		1,603,210,699	2,678,741,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000		12,147,122,000,000.00		1,868,788,000	4,558,182,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000		75,050,000,000,000.00	750,500,000	639,500,000.00	
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	2,500,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	7,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,000,000.00	1,000	1,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	3,000,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	3,000,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	5,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			9,619,675,000,000.00	1,479,950,000	2,093,950,000.00
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			1,000,000,000,000.00	10,000,000	5,000,000.00
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			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
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
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN876On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN889On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN890On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN891On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN893On 11/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN894On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN895On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN896On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN898On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN89	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN90	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN904	On	04/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN905	On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	32,111,500.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		800,000,000,000.00		8,000,000	4,000,000.00
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
TH9A10	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	220,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	5,440,000.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	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			200,000,000.00	2,000	1,024,002,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			2,123,300,000,000.00	21,233,000	367,843,800.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	181,000,000.00
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			100,000,000.00	1,000	16,001,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	11,219,200.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			208,600,000.00	2,086,000	51,054,000.00
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	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							692,423,617,986,037.00	61,494,803,956	99,576,343,316.00
Grand Total:							692,424,161,397,915.00	61,494,841,370	99,577,487,258.00