



Daily MTM Report

Daily summary for: 02/04/2012

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			7.73350	7.76170		15.41	158,057,273.00	20,438	192,844.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		551.00000	525,000	14.17	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		39.00000	42,000	14.17	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		510.00000	483,000	14.12	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		48.00000	50,000	14.12	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		594.00000	567,000	14.22	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		32.00000	34,000	14.22	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		121.00000	111,000	17.44	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		459.00000	478,000	17.44	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		6.00000	7,000	15.87	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,018.00000	990,000	15.87	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		64.00000	58,000	19.91	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		802.00000	825,000	19.91	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		51.00000	46,000	20.80	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		939.00000	963,000	20.80	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		44.00000	40,000	21.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,032.00000	1,057,000	21.38	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		776.00000	748,000	14.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		14.00000	15,000	14.41	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		364.00000	341,000	14.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		102.00000	108,000	14.57	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		144.00000	133,000	16.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		382.00000	400,000	16.86	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		102.00000	93,000	18.04	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		540.00000	560,000	18.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		227.00000	210,000	15.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		215.00000	227,000	15.41	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,127.00000	1,152,000	21.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		39.00000	35,000	21.96	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		251.00000	233,000	15.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		189.00000	200,000	15.24	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,512.00000	1,539,000	24.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		24.00000	22,000	24.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		74.00000	67,000	19.29	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		712.00000	734,000	19.29	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		729.00000	701,000	14.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		17.00000	18,000	14.36	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		164.00000	174,000	15.07	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		276.00000	257,000	15.07	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.83720	7.86550		16.51	3,017,322.00	385	11,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		744.00000	721,000	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		79.00000	84,000	14.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		705.00000	682,000	14.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		90.00000	95,000	14.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		785.00000	760,000	14.77	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		70.00000	73,000	14.77	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		102.00000	108,000	14.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		667.00000	645,000	14.85	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,342.00000	1,366,000	21.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		107.00000	103,000	21.92	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		338.00000	326,000	16.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		373.00000	389,000	16.73	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		166.00000	160,000	19.81	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		901.00000	923,000	19.81	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,434.00000	1,459,000	22.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		99.00000	96,000	22.33	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,073.00000	1,096,000	20.66	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		138.00000	133,000	20.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		424.00000	407,000	15.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		259.00000	270,000	15.91	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		736.00000	756,000	18.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		201.00000	193,000	18.93	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		273.00000	262,000	17.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		508.00000	525,000	17.60	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.93860	7.96710		16.94	51,799,365.00	6,525	18,686.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		562.00000	547,000	15.96	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		295.00000	308,000	15.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		539.00000	524,000	16.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		322.00000	335,000	16.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		587.00000	571,000	15.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		270.00000	282,000	15.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		470.00000	487,000	17.13	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		437.00000	426,000	17.13	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,326.00000	1,350,000	21.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		193.00000	189,000	21.10	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.05060	8.07860		17.40	0.00	0	8,562.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		597.00000	583,000	17.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		468.00000	482,000	17.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		578.00000	565,000	17.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		499.00000	514,000	17.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		617.00000	603,000	16.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		438.00000	452,000	16.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,317.00000	1,339,000	20.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		296.00000	290,000	20.70	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		541.00000	529,000	17.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		562.00000	578,000	17.56	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.23730	8.26580		17.89	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		561.00000	549,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,273.00000	1,290,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		549.00000	538,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,311.00000	1,329,000	19.61	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		572.00000	561,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,234.00000	1,252,000	19.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.90120	8.92790		18.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,260.00000	1,249,000	18.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		832.00000	848,000	18.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,240.00000	1,228,000	18.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		862.00000	877,000	18.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,281.00000	1,270,000	18.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		803.00000	819,000	18.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		535.00000	546,000	16.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,463.00000	1,447,000	16.82	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.97530	10.00200		20.02	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,830.00000	1,812,000	19.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,028.00000	1,037,000	19.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,808.00000	1,791,000	19.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,056.00000	1,066,000	19.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,851.00000	1,834,000	18.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		999.00000	1,009,000	18.95	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.73350	7.76170			15.41	819,751.00	106	830.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		7,988.00000	7,292,000	18.98	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		66,818.00000	68,942,000	18.98	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		7,389.00000	6,742,000	19.29	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		71,219.00000	73,392,000	19.29	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		8,649.00000	7,900,000	18.67	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		62,479.00000	64,550,000	18.67	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.83720	7.86550		16.51	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		44,784.00000	43,100,000	15.72	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		23,274.00000	24,420,000	15.72	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		42,331.00000	40,728,000	15.91	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		25,821.00000	27,048,000	15.91	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		47,372.00000	45,607,000	15.52	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		20,862.00000	21,927,000	15.52	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			7.93860	7.96710		16.94	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		48,610.00000	47,263,000	16.64	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		39,220.00000	40,723,000	16.64	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		46,632.00000	45,347,000	16.84	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		42,242.00000	43,807,000	16.84	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		50,686.00000	49,275,000	16.44	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		36,296.00000	37,735,000	16.44	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.38030	12.39280		13.40	9,470,929.50	765	62,213.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		635.00000	618,000	12.42	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		92.00000	88,000	12.42	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		598.00000	582,000	12.51	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		105.00000	102,000	12.51	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		672.00000	656,000	12.33	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		79.00000	76,000	12.33	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		1,316.00000	1,301,000	15.17	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		23.00000	21,000	15.17	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		376.00000	377,000	13.74	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		269.00000	257,000	13.74	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.53890	12.55100		14.46	0.00	0	1,413.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		248.00000	239,000	16.66	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,147.00000	1,150,000	16.66	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		239.00000	230,000	16.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,188.00000	1,191,000	16.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		257.00000	248,000	16.54	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,106.00000	1,109,000	16.54	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,269.00000	1,253,000	12.76	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		68.00000	64,000	12.76	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.69330	12.70550		15.26	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		755.00000	748,000	14.73	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		500.00000	505,000	14.73	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		732.00000	725,000	14.84	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		527.00000	532,000	14.84	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		778.00000	770,000	14.63	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		473.00000	477,000	14.63	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09420	0.09440		17.20	0.00	0	3,351.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		49.00000	46,000	22.60	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,409.00000	1,426,000	22.60	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		13.00000	12,000	25.17	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,373.00000	2,392,000	25.17	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		195.00000	186,000	19.51	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		555.00000	566,000	19.51	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09560	0.09580		16.33	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		597.00000	578,000	17.07	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		317.00000	318,000	17.07	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		248.00000	238,000	19.66	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		968.00000	978,000	19.66	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,328.00000	1,307,000	16.34	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		48.00000	47,000	16.34	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09700	0.09720		17.44	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		792.00000	774,000	18.14	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		412.00000	414,000	18.14	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		417.00000	406,000	20.31	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		1,037.00000	1,046,000	20.31	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,484.00000	1,463,000	17.48	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		104.00000	103,000	17.48	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.28840	10.33910		12.63	44,980,884.80	4,372	46,069.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		219.00000	191,000	12.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		280.00000	303,000	12.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		201.00000	175,000	13.01	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		312.00000	337,000	13.01	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		239.00000	209,000	12.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		250.00000	271,000	12.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		223.00000	243,000	12.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		262.00000	231,000	12.57	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		592.00000	547,000	12.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		53.00000	59,000	12.11	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		768.00000	720,000	12.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		29.00000	32,000	12.50	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		906.00000	858,000	12.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		17.00000	20,000	12.79	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		550.00000	506,000	12.01	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		61.00000	68,000	12.01	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		117.00000	129,000	12.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		406.00000	367,000	12.26	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		380.00000	408,000	13.39	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		169.00000	146,000	13.39	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.43300	10.48390		13.78	29,838,380.00	2,860	4,110.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		324.00000	299,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		566.00000	592,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		305.00000	281,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		597.00000	624,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		344.00000	318,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		536.00000	561,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,087.00000	1,040,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		53.00000	57,000	13.00	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.57460	10.62530		14.06	0.00	0	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		608.00000	575,000	13.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		373.00000	390,000	13.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		584.00000	552,000	13.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		399.00000	417,000	13.73	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		632.00000	599,000	13.52	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		347.00000	364,000	13.52	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.92310	10.97470		14.16	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		644.00000	619,000	15.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,162.00000	1,189,000	15.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		630.00000	606,000	15.12	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,198.00000	1,226,000	15.12	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		658.00000	633,000	14.96	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,126.00000	1,153,000	14.96	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			424.54900	423.43800			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			430.64800	429.52700			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			385.66900	384.79400			0.00	0	899.00
ALBI	On	02/08/2012	Index Future			391.21000	390.32700			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.66620	7.69410		14.78	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		21.00000	16,000	19.26	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		427.00000	450,000	19.26	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		17.00000	13,000	19.80	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		473.00000	497,000	19.80	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		26.00000	19,000	18.73	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		382.00000	403,000	18.73	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.98310	7.97320		11.34	0.00	0	22,825.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		377.00000	381,000	11.38	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	7.65	Put		54.00000	48,000	11.38	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		339.00000	343,000	11.37	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		66.00000	60,000	11.37	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		416.00000	421,000	11.39	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		43.00000	38,000	11.39	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.01480	8.00470		12.28	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		187.00000	188,000	12.96	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		419.00000	410,000	12.96	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		173.00000	173,000	13.10	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		455.00000	445,000	13.10	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		203.00000	203,000	12.81	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		385.00000	375,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.04780	8.03890		12.80	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		323.00000	327,000	12.89	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		373.00000	368,000	12.89	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		304.00000	308,000	13.01	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		404.00000	399,000	13.01	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		343.00000	348,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		343.00000	339,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.14010	9.12130		15.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,090.00000	2,106,000	14.42	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		269.00000	266,000	14.42	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,051.00000	2,068,000	14.40	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		280.00000	278,000	14.40	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,133.00000	2,149,000	14.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		262.00000	259,000	14.54	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.77320	7.75370		11.64	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		62.00000	63,000	13.44	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		458.00000	440,000	13.44	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		55.00000	55,000	13.66	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		501.00000	482,000	13.66	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		70.00000	71,000	13.22	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		416.00000	398,000	13.22	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.86100	7.84120		11.44	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		310.00000	322,000	11.31	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		178.00000	170,000	11.31	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		284.00000	295,000	11.36	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		202.00000	193,000	11.36	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		338.00000	351,000	11.26	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		156.00000	149,000	11.26	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			7.94610	7.92570		12.05	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		372.00000	387,000	11.81	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		250.00000	245,000	11.81	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		348.00000	362,000	11.89	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		276.00000	270,000	11.89	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		398.00000	413,000	11.73	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		226.00000	221,000	11.73	0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future			0.03560	0.04330			0.00	0	12,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	18/06/2012	Can-Do Future			0.08320	0.09190			0.00	60	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.17310	0.17240			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.03170	0.03100			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.10400	0.11500			0.00	0	16,000.00
CF CANOn	18/06/2012	Can-Do Future			0.01480	0.01670			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.55210	8.59720		14.42	5,430,583.50	635	32,054.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		94.00000	82,000	16.88	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		597.00000	630,000	16.88	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		86.00000	75,000	17.08	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		639.00000	673,000	17.08	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		103.00000	90,000	16.69	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		556.00000	588,000	16.69	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.67840	8.72390		15.87	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		359.00000	344,000	16.05	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		385.00000	416,000	16.05	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		340.00000	326,000	16.23	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		416.00000	448,000	16.23	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		379.00000	362,000	15.87	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		355.00000	384,000	15.87	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.80310	8.84930		16.52	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		630.00000	616,000	15.65	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		286.00000	319,000	15.65	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		8.56	Call		605.00000	592,000	15.80	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		311.00000	345,000	15.80	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		657.00000	642,000	15.51	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		263.00000	295,000	15.51	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				386.64500	385.79800			0.00	0	201.00
GOVI	On 03/05/2012	GOVI		382.00	Call		37,980.00000	46,450,000		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		37,880.00000	46,350,000		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		38,080.00000	46,550,000		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				392.20000	391.34600			0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.00	Call		13,460.00000	22,000,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.01	Call		13,360.00000	21,900,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		389.99	Call		13,560.00000	22,100,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		389.99	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
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			172.42200	171.09100			0.00	0	550.00
IGOV	On	02/08/2012	Index Future			174.89900	173.55200			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			463.90200	463.90200			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			470.53200	470.53200			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	5.61000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.67000	5.67000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.68000	5.69000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.73000	5.74000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.85000	5.86000			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.04000	6.07000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.24000	6.27000			0.00	0	500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.44000	6.47000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.65000	6.68000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.86000	6.89000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.32260	6.32800		10.16	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		134.00000	129,000	10.16	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		106.00000	106,000	10.16	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		112.00000	107,000	10.38	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		134.00000	134,000	10.38	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		164.00000	159,000	10.31	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		86.00000	86,000	10.31	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.38050	6.38570		12.72	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		298.00000	293,000	12.72	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		155.00000	155,000	12.72	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		270.00000	265,000	12.72	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		177.00000	177,000	12.72	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		328.00000	323,000	12.73	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		135.00000	135,000	12.73	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.42400	6.42870		13.66	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		341.00000	336,000	13.65	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		250.00000	249,000	13.65	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		315.00000	311,000	13.66	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		274.00000	274,000	13.66	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		368.00000	363,000	13.64	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		227.00000	226,000	13.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future			6.69900	6.72600		3.22	0.00	0	12,679.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,931.00000	5,021,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,089.00000	5,179,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,774.00000	4,864,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		0.00000	1,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,642.00000	1,551,000	3.13	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		47.00000	46,000	3.13	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		189.00000	196,000	3.18	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		943.00000	860,000	3.18	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		519.00000	546,000	3.22	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		439.00000	377,000	3.22	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		2,078.00000	2,159,000	3.40	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		27.00000	18,000	3.40	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.78000	6.80900		3.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,732.00000	3,806,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		143.00000	128,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,865.00000	3,940,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		129.00000	115,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,599.00000	3,672,000	4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		158.00000	142,000	4.00	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.83700	6.86800		3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,524.00000	1,563,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,152.00000	1,103,000	3.65	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	01/11/2012	Bond Future	7.05	Call		1,605.00000	1,646,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,092.00000	1,046,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,447.00000	1,485,000	3.64	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,216.00000	1,166,000	3.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.89600	6.93200		3.28	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,235.00000	1,271,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,701.00000	1,645,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,296.00000	1,332,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,634.00000	1,578,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,177.00000	1,211,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,772.00000	1,714,000	3.25	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			8.36600	8.39700		11.67	121,779,580.00	1,000	29,842.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,685.00000	5,915,000	12.16	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		228.00000	167,000	12.16	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,079.00000	6,318,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		186.00000	134,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,296.00000	5,516,000	12.11	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		278.00000	207,000	12.11	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,070.00000	4,777,000	11.29	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		280.00000	278,000	11.29	0.00	0	2,250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.20	Put		2,803.00000	2,542,000	11.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		937.00000	967,000	11.48	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		2,241.00000	2,344,000	11.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,282.00000	1,094,000	11.67	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		4,540.00000	4,738,000	12.02	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		406.00000	313,000	12.02	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.44600	8.47800		15.34	0.00	0	630.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,587.00000	5,718,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,127.00000	2,963,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,858.00000	5,994,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,954.00000	2,795,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,321.00000	5,448,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,307.00000	3,140,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,367.00000	5,153,000	15.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,246.00000	3,326,000	15.20	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,114.00000	5,236,000	15.49	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,460.00000	3,287,000	15.49	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,281.00000	9,019,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,408.00000	1,441,000	14.87	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,521.00000	8,266,000	14.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,651.00000	1,690,000	14.93	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		5,641.00000	5,773,000	15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,092.00000	2,929,000	15.59	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.51500	8.54900		14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,397.00000	6,538,000	14.96	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	01/11/2012	Bond Future	8.75	Put		4,605.00000	4,439,000	14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,648.00000	6,792,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,416.00000	4,253,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,158.00000	6,294,000	14.94	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,808.00000	4,637,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.58900	8.62300		15.13	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,968.00000	6,089,000	15.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,063.00000	6,883,000	15.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,179.00000	6,303,000	15.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,827.00000	6,650,000	15.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,760.00000	5,877,000	15.00	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,304.00000	7,120,000	15.00	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			215.29454	215.28866			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		289.00000	295,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Call		239.00000	245,000		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		339.00000	345,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			256.65454	256.63022			0.00	0	1,019.00
R197	On	03/05/2012	Bond Future	251.00	Call		5,630.00000	5,655,000		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		5,580.00000	5,605,000		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		5,680.00000	5,705,000		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			6.00600	6.03200		2.36	0.00	0	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,170.00000	4,235,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,288.00000	4,353,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,052.00000	4,116,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.59	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.02800	6.05600		2.78	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,233.00000	3,292,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		31.00000	27,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,337.00000	3,397,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		27.00000	23,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,129.00000	3,187,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		36.00000	31,000	2.99	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.99700	6.02900		2.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.50	Call		1,410.00000	1,449,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		458.00000	431,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,480.00000	1,520,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		427.00000	402,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,341.00000	1,379,000	2.55	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		489.00000	462,000	2.55	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.93300	5.97000		2.24	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,164.00000	1,200,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		665.00000	635,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,220.00000	1,256,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		632.00000	602,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,110.00000	1,144,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		700.00000	668,000	2.27	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			190.01290	189.99331			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	13,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		7.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		57.00000	37,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		43.00000	63,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future			7.26800	7.30000		5.59	0.00	0	3,524.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,253.00000	6,396,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1.00000	0,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,460.00000	6,603,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,045.00000	6,188,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,575.00000	1,441,000	5.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		221.00000	230,000	5.42	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,092.00000	972,000	5.47	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		418.00000	441,000	5.47	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,097.00000	1,163,000	5.57	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		428.00000	350,000	5.57	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,310.00000	2,425,000	5.73	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		100.00000	71,000	5.73	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.35300	7.38600		6.92	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,996.00000	5,105,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		355.00000	323,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,167.00000	5,278,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		324.00000	294,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,822.00000	4,929,000	7.35	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		384.00000	350,000	7.35	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.42300	7.45700		6.84	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,856.00000	2,924,000	6.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,665.00000	1,594,000	6.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.80	Call		2,979.00000	3,050,000	6.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,587.00000	1,519,000	6.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,735.00000	2,801,000	6.92	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,746.00000	1,673,000	6.92	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.49900	7.53600		6.43	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		956.00000	985,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,076.00000	4,962,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,007.00000	1,037,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,924.00000	4,810,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		907.00000	935,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,231.00000	5,115,000	6.23	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			7.58000	7.61600		6.81	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,685.00000	5,869,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		6.00000	3,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,924.00000	6,109,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		3.00000	1,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,444.00000	5,628,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		7.00000	4,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,317.00000	3,130,000	6.52	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		57.00000	57,000	6.52	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,258.00000	1,342,000	6.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		566.00000	463,000	6.81	0.00	0	550.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future			7.66800	7.70600		8.78	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,634.00000	4,762,000	9.21	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		753.00000	690,000	9.21	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,821.00000	4,952,000	9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		701.00000	642,000	9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,450.00000	4,575,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		808.00000	742,000	9.18	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.74100	7.78000		8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,239.00000	3,330,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,183.00000	2,085,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,379.00000	3,473,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,085.00000	1,990,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,105.00000	3,194,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,288.00000	2,188,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.81800	7.86000		8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,491.00000	3,584,000	8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,844.00000	2,742,000	8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,620.00000	3,715,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,743.00000	2,643,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,369.00000	3,459,000	8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,952.00000	2,847,000	8.40	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future			5.76700	5.78300		1.46	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,726.00000	2,752,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,804.00000	2,830,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,648.00000	2,674,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.76000	5.77800		1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,019.00000	2,043,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		10.00000	9,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,085.00000	2,108,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		9.00000	7,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,954.00000	1,977,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		12.00000	10,000	1.73	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.64300	5.66400		1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		664.00000	677,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		277.00000	266,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		703.00000	716,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		259.00000	247,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		627.00000	640,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		298.00000	286,000	1.39	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.40500	5.43300		1.05	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		716.00000	732,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		207.00000	197,000	1.09	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	07/02/2013	Bond Future	6.05	Call		748.00000	765,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		194.00000	186,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		684.00000	700,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		219.00000	210,000	1.09	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			7.79400	7.83100		8.00	1,983,049.40	20	21,246.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,983.00000	5,181,000	8.52	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		22.00000	13,000	8.52	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,239.00000	5,438,000	8.55	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		17.00000	10,000	8.55	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,728.00000	4,924,000	8.49	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		29.00000	18,000	8.49	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,388.00000	2,191,000	7.75	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		233.00000	243,000	7.75	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,543.00000	1,370,000	7.84	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		527.00000	560,000	7.84	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,500.00000	1,600,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		563.00000	456,000	8.00	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,757.00000	2,913,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		184.00000	134,000	8.21	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.88300	7.92100		10.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,177.00000	5,317,000	10.84	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		818.00000	752,000	10.84	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,377.00000	5,520,000	10.87	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	02/08/2012	Bond Future	8.80	Put		763.00000	700,000	10.87	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,980.00000	5,116,000	10.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		877.00000	807,000	10.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.95300	7.99300		9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,749.00000	3,852,000	10.13	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,410.00000	2,302,000	10.13	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,902.00000	4,008,000	10.16	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,305.00000	2,200,000	10.16	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,598.00000	3,699,000	10.10	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,517.00000	2,408,000	10.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.03000	8.07100		10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,015.00000	4,116,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,110.00000	3,002,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,157.00000	4,260,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,001.00000	2,895,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,879.00000	3,978,000	9.98	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,226.00000	3,116,000	9.98	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.85500	7.89200		9.20	0.00	0	9,510.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,385.00000	6,604,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		10.00000	6,000	10.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Call		6,657.00000	6,877,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		7.00000	4,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,113.00000	6,330,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		13.00000	7,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,643.00000	2,431,000	8.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		246.00000	257,000	8.94	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		1,720.00000	1,531,000	9.04	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		556.00000	590,000	9.04	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,586.00000	1,691,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		641.00000	523,000	9.24	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,922.00000	3,087,000	9.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		217.00000	159,000	9.49	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.93400	7.97200		11.51	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,400.00000	5,547,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		972.00000	896,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,612.00000	5,762,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		909.00000	836,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,191.00000	5,335,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,040.00000	961,000	12.04	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.00200	8.04100		11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,904.00000	4,011,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,717.00000	2,601,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,067.00000	4,178,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,599.00000	2,486,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,749.00000	3,853,000	11.55	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	8.20	Put		2,844.00000	2,725,000	11.55	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.07300	8.11300		11.17	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,577.00000	3,670,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,209.00000	4,079,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,712.00000	3,808,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,064.00000	3,937,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,446.00000	3,536,000	11.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,360.00000	4,227,000	11.06	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			8.82200	8.85300		16.61	0.00	0	2,998.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,139.00000	2,231,000	16.61	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,004.00000	853,000	16.61	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,383.00000	2,487,000	16.68	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		868.00000	729,000	16.68	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,910.00000	1,990,000	16.57	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,158.00000	995,000	16.57	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.89200	8.92400		20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,067.00000	5,180,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,619.00000	2,484,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,291.00000	5,408,000	21.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.30	Put		2,479.00000	2,348,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,847.00000	4,956,000	21.23	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,766.00000	2,627,000	21.23	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.95500	8.98800		21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,910.00000	5,012,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,819.00000	4,668,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,103.00000	5,208,000	21.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,633.00000	4,486,000	21.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,726.00000	4,825,000	21.41	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,017.00000	4,863,000	21.41	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.02200	9.05500		20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,571.00000	5,675,000	20.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,987.00000	5,842,000	20.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,751.00000	5,858,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,789.00000	5,647,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,393.00000	5,495,000	20.67	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,190.00000	6,043,000	20.67	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future			141.07269	141.05820			4,232,180.70	30	890.00
R210	On	03/05/2012	Bond Future	139.00	Call		2,058.00000	2,073,000		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		2,008.00000	2,023,000		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		2,108.00000	2,123,000		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			119.25023	119.02620			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		826.00000	1,050,000		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		776.00000	1,000,000		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		876.00000	1,100,000		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			117.64745	117.23239			0.00	0	3,252.00
R212	On	03/05/2012	Bond Future	115.30	Call		1,932.00000	2,347,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		1,882.00000	2,297,000		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		1,982.00000	2,397,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future			8.72300	8.75400		14.85	1,197,253.82	14	4,345.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,189.00000	4,361,000	15.46	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		341.00000	264,000	15.46	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,506.00000	4,687,000	15.52	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		285.00000	217,000	15.52	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,877.00000	4,039,000	15.40	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		405.00000	317,000	15.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.79600	8.82800		18.75	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,608.00000	5,733,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,364.00000	2,236,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,849.00000	5,978,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,234.00000	2,109,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,371.00000	5,492,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,502.00000	2,369,000	18.97	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.86300	8.89600		19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,334.00000	5,445,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,528.00000	4,380,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,540.00000	5,654,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,350.00000	4,206,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,138.00000	5,245,000	19.10	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,718.00000	4,567,000	19.10	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.93600	8.97000		18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,995.00000	6,109,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,765.00000	5,617,000	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	
R213	On	07/02/2013	Bond Future	9.05	Call		6,193.00000	6,310,000	18.63	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,581.00000	5,436,000	18.63	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,806.00000	5,918,000	18.55	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,960.00000	5,810,000	18.55	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			8.87100	8.90200			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		838.00000	585,000		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		755.00000	502,000		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		921.00000	668,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.93900	8.97100			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		1,395.00000	1,138,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		1,313.00000	1,055,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,478.00000	1,220,000		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/F	On	18/06/2012	Foreign Exchange Future			1.22600	1.23050		16.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		879.00000	834,000	14.74	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		74.00000	74,000	14.74	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		520.00000	482,000	15.15	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		215.00000	222,000	15.15	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,334.00000	1,289,000	16.33	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		29.00000	29,000	16.33	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.24130	1.24600		16.76	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		731.00000	696,000	15.98	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		379.00000	391,000	15.98	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		509.00000	483,000	16.99	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		657.00000	678,000	16.99	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,042.00000	1,002,000	15.37	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		190.00000	197,000	15.37	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.25720	1.26190		17.03	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		875.00000	846,000	16.63	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		536.00000	554,000	16.63	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		665.00000	641,000	17.51	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		826.00000	849,000	17.51	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,154.00000	1,118,000	15.89	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		315.00000	326,000	15.89	0.00	0	0.00

Total for Derivatives :

432,606,552.72

37,210

1,016,531.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5,000,000,000.00	1,000,000	26,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			220,000,000,000.00	2,200,000	1,100,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	15,010,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	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	0.00
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		130,000,000,000.00		1,300,000	650,000.00
ABL7	On	18/02/2013			100.00000	100.00000		138,600,000,000.00		1,386,000	693,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	2,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014			100.00000	100.00000			300,000,000,000.00	3,000,000	1,630,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
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	0.00
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			0.00	0	0.00
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
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			300,000,000.00	3,000	7,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			4,210,200,000,000.00	42,102,000	27,050,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			493,739,900,000.00	4,937,399	18,935,399.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	8,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	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
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			200,000,000.00	2,000	8,000,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			100,000,000.00	1,000	28,535,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	260,000.00
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	50,000,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		27,000,000,000,000.00	270,000,000	90,000,000.00	
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			300,000,000.00	3,000	3,500,000.00
BID02	On	14/07/2012			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
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			600,000,000,000.00	6,000,000	1,000,000.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	12,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
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	2,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	30,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN128On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN129On	16/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN130On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN132On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN133On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN134On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN135On	22/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN136On	22/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN138On	31/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN140On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN141On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN143On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On	19/04/2013	Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On	20/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 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
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
CLN194	On 31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN20	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN221On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On	09/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On	14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On	14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On	02/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000		3,000,000,000,000.00		30,000,000	30,000,000.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	40,000,000.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	50,000,000.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			100,000,000.00	1,000	59,010,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	100,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/05/2012	Spot Bond			100.00000	100.00000			23,000,000,000,000.00	230,000,000	115,000,000.00
DENG3	On	02/10/2012	Spot Bond			100.00000	100.00000			22,000,000,000,000.00	220,000,000	110,000,000.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			231,900,000,000.00	2,319,000	81,423,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			200,200,000,000.00	2,002,000	132,877,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			700,000,000,000.00	7,000,000	17,500,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			58,000,000,000.00	580,000	1,160,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			210,000,000,000.00	2,100,000	1,100,000.00
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
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ175L	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	48,095,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			10,017,750,000.00	1,083,000	527,990,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			150,000,000,000.00	15,000,000	468,407,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			109,900,000.00	14,000	35,789,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			7,582,500,000.00	1,011,000	220,370,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000		760,000,000,000.00		7,600,000	3,800,000.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC10	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC10	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC10	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC10	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC10	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC10	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,000,000.00
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
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000		500,000,000,000.00	5,000,000	1,000,000.00	
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	450,000,000.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			140,300,000,000.00	1,403,000	7,560,072.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			0.00	0	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		8,100,000,000,000.00	81,000,000	81,000,000.00	81,000,000.00
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
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
GPT2C	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
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
GRN1A	On	18/11/2012			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
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		376,300,000,000.00		3,763,000	33,494,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3On	31/07/2034	Spot Bond				100.00000	100.00000			100,000,000.00	1,000	20,901,000.00
HWAY3On	31/07/2035	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL01	On 15/06/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL03	On 15/06/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On 12/03/2013	Spot Bond				100.00000	100.00000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	100.00000			200,000,000,000.00	2,000,000	2,000,000.00
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
IBL20	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
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
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000		17,000,000,000,000.00		170,000,000	260,000,000.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000		10,000,000,000,000.00		100,000,000	335,000,000.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500		1,577,700,000,000.00		180,000,000	180,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND214	On	03/04/2012			100.00000	100.00000			30,000,000,000,000.00	300,000,000	50,000,000.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000		2,125,500,000,000.00		327,000,000	65,400,000.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	1,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	1,500,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			57,200,000,000.00	22,000,000	109,000,000.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			14,200,000,000,000.00	142,000,000	1,372,000,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			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
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,660,000.00
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	1,000,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		100,000,000.00	1,000,000.00	1,000,000	82,000,000.00
MFS1A On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		500,000,000.00	5,000.00	5,000	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		200,000,000.00	2,000.00	2,000	4,000,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	04/06/2012	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
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			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		600,000,000.00		6,000	8,500,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		0.00		0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		200,000,000.00		2,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			500,000,000.00	5,000	9,900,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	520,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	10,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20iOn 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1iOn 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1iOn 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1iOn 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1iOn 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1iOn 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/05/2012 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
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
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			200,000,000.00	2,000	2,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			200,500,000.00	2,005,000	86,000,000.00
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	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
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	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			6.66500	6.69000		135,134,067,101,900.00	20,275,178,860	17,150,194,181.00	
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			8.33500	8.36500		105,903,257,982,980.00	12,705,849,788	10,007,912,705.00	
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			214.22979	214.19105		29,785,761,268,484.00	139,036,505	897,967,668.00	
R197	On	07/12/2023	Spot Bond			1.97000	1.97000		31,479,006,270.00	15,979,191	580,294,083.00	
R201	On	21/12/2014	Spot Bond			5.99000	6.01500		10,346,679,619,210.00	1,727,325,479	3,904,424,247.00	
R202	On	07/12/2033	Spot Bond			2.28000	2.28000		5,901,163,700,040.00	2,588,229,693	1,172,150,162.00	
R203	On	15/09/2017	Spot Bond			7.23500	7.26500		30,492,712,321,400.00	4,214,611,240	7,694,992,984.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.54500	7.58000			37,705,708,023,510.00	4,997,443,078	6,707,068,095.00
R205	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.75500	5.77000			1,652,451,566,000.00	287,133,200	5,821,650,000.00
R207	On	15/01/2020	Spot Bond			7.76000	7.79500			22,271,047,826,400.00	2,869,980,390	7,455,341,900.00
R208	On	31/03/2021	Spot Bond			7.82500	7.86000			45,607,635,554,100.00	5,828,451,828	8,846,477,694.00
R209	On	31/03/2036	Spot Bond			8.79500	8.82500			19,584,330,189,650.00	2,226,757,270	10,333,738,300.00
R210	On	31/03/2028	Spot Bond			2.27000	2.27000			390,011,687,320.00	171,811,316	1,003,009,359.00
R211	On	31/01/2017	Spot Bond			0.65000	0.69000			31,683,268,500.00	48,743,490	3,357,494,252.00
R212	On	31/01/2022	Spot Bond			1.91000	1.95000			39,767,458,690.00	20,820,659	1,425,323,481.00
R213	On	28/02/2031	Spot Bond			8.69500	8.72500			22,095,426,457,850.00	2,541,164,630	2,860,170,699.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			26,248,690,000,000.00	4,038,260,000	4,166,536,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	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
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			380,200,000.00	3,802,000	19,400,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	2,500,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	7,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	260,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR005	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,570,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			500,300,000,000.00	5,003,000	5,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	650,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	800,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	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	18/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017			6.50000	6.50000		26,000,000,000.00		4,000,000	4,500,000,000.00
SHS01	On	15/12/2016			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN875On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN89	On	18/05/2012			100.00000	100.00000			2,000,000,000,000.00	20,000,000	5,000,000.00
SYN89	On	21/05/2012			100.00000	100.00000			800,000,000,000.00	8,000,000	2,000,000.00
SYN90	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN904	On	04/04/2012			100.00000	100.00000			0.00	0	0.00
SYN905	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN908	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
SYN909	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013			6.27000	6.27000			0.00	0	0.00
TFS92	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE7A'	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A'	On	18/10/2012			100.00000	100.00000			0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A8	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A9	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			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			600,000,000.00	6,000	1,024,706,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			100,500,000,000.00	1,005,000	229,005,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	65,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	136,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	20,007,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR04	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD003	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	58,704,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	126,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							671,249,623,082,304.00	66,988,571,016	107,394,872,281.00
Grand Total:							671,250,055,688,857.00	66,988,608,226	107,395,888,812.00