



Daily MTM Report

Daily summary for: 03/04/2012

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			7.76260	7.73350		14.76	49,711,690.40	6,404	190,437.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		525.00000	548,000	14.08	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		42.00000	35,000	14.08	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		483.00000	505,000	13.97	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		50.00000	42,000	13.97	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		567.00000	592,000	14.18	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		34.00000	29,000	14.18	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		111.00000	110,000	16.76	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		478.00000	447,000	16.76	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		7.00000	5,000	16.10	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		990.00000	1,018,000	16.10	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		58.00000	56,000	19.27	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		825.00000	793,000	19.27	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		46.00000	45,000	20.19	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		963.00000	932,000	20.19	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		40.00000	39,000	20.79	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		1,057.00000	1,026,000	20.79	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		748.00000	775,000	14.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		15.00000	12,000	14.61	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		341.00000	356,000	14.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		108.00000	93,000	14.20	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		133.00000	133,000	16.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		400.00000	370,000	16.19	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		93.00000	92,000	17.37	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		560.00000	529,000	17.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		210.00000	215,000	14.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		227.00000	202,000	14.76	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,152.00000	1,121,000	21.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		35.00000	34,000	21.39	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		233.00000	239,000	14.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		200.00000	176,000	14.64	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,539.00000	1,508,000	23.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		22.00000	21,000	23.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		67.00000	65,000	18.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		734.00000	702,000	18.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		701.00000	728,000	14.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		18.00000	15,000	14.51	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		174.00000	152,000	14.53	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		257.00000	265,000	14.53	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.86610	7.83720		15.93	4,113,970.30	523	10,923.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		721.00000	742,000	14.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		84.00000	76,000	14.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		682.00000	702,000	14.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		95.00000	86,000	14.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		760.00000	782,000	14.65	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		73.00000	66,000	14.65	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		108.00000	97,000	14.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		645.00000	663,000	14.58	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,366.00000	1,335,000	21.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		103.00000	101,000	21.42	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		326.00000	327,000	16.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		389.00000	361,000	16.15	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		160.00000	157,000	19.27	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		923.00000	891,000	19.27	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,459.00000	1,427,000	21.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		96.00000	93,000	21.85	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,096.00000	1,064,000	20.14	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		133.00000	130,000	20.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		407.00000	413,000	15.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		270.00000	247,000	15.40	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		756.00000	725,000	18.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		193.00000	191,000	18.36	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		262.00000	261,000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		525.00000	495,000	17.02	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.96790	7.93860		16.48	0.00	0	18,686.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		547.00000	554,000	15.55	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		308.00000	286,000	15.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		524.00000	530,000	15.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		335.00000	312,000	15.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		571.00000	579,000	15.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		282.00000	261,000	15.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		487.00000	459,000	16.67	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		426.00000	427,000	16.67	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,350.00000	1,318,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		189.00000	186,000	20.64	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.07540	8.05060		17.10	0.00	0	8,562.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		583.00000	582,000	16.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		482.00000	457,000	16.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		565.00000	562,000	16.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		514.00000	487,000	16.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		603.00000	602,000	16.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		452.00000	427,000	16.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,339.00000	1,308,000	20.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		290.00000	283,000	20.23	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		529.00000	527,000	17.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		578.00000	552,000	17.10	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.26460	8.23730		17.64	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		549.00000	548,000	19.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,290.00000	1,261,000	19.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		538.00000	536,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,329.00000	1,299,000	19.32	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		561.00000	559,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,252.00000	1,222,000	19.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.93120	8.90120		18.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,249.00000	1,254,000	18.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		848.00000	823,000	18.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,228.00000	1,234,000	18.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		877.00000	853,000	18.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,270.00000	1,272,000	17.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		819.00000	791,000	17.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		546.00000	528,000	16.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,447.00000	1,459,000	16.66	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.00530	9.97530		19.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,812.00000	1,815,000	18.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,037.00000	1,010,000	18.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,791.00000	1,793,000	18.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,066.00000	1,038,000	18.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,834.00000	1,837,000	18.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,009.00000	982,000	18.71	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.76260	7.73350			14.76	0.00	0	830.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		7,292.00000	7,101,000	18.32	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		68,942.00000	65,841,000	18.32	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		6,742.00000	6,547,000	18.64	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		73,392.00000	70,287,000	18.64	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		7,900.00000	7,717,000	18.00	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		64,550.00000	61,457,000	18.00	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.86610	7.83720		15.93	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		43,100.00000	43,799,000	15.23	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		24,420.00000	22,229,000	15.23	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		40,728.00000	41,290,000	15.40	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		27,048.00000	24,720,000	15.40	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		45,607.00000	46,447,000	15.05	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		21,927.00000	19,877,000	15.05	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			7.96790	7.93860		16.48	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		47,263.00000	47,647,000	16.20	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		40,723.00000	38,177,000	16.20	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		45,347.00000	45,647,000	16.38	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		43,807.00000	41,177,000	16.38	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		49,275.00000	49,748,000	16.01	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		37,735.00000	35,278,000	16.01	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.39070	12.38030		13.13	114,366,161.00	9,230	64,057.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		618.00000	623,000	12.28	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		88.00000	82,000	12.28	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		582.00000	586,000	12.35	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		102.00000	95,000	12.35	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		656.00000	661,000	12.20	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		76.00000	70,000	12.20	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		1,301.00000	1,312,000	15.43	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		21.00000	21,000	15.43	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		377.00000	362,000	13.47	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		257.00000	253,000	13.47	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.54840	12.53890		14.18	0.00	0	1,413.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		239.00000	232,000	16.38	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,150.00000	1,134,000	16.38	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		230.00000	224,000	16.50	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,191.00000	1,176,000	16.50	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		248.00000	242,000	16.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,109.00000	1,094,000	16.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,253.00000	1,264,000	12.95	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		64.00000	66,000	12.95	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.70420	12.69330		15.10	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		748.00000	747,000	14.60	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		505.00000	493,000	14.60	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		725.00000	725,000	14.70	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		532.00000	521,000	14.70	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		770.00000	770,000	14.50	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		477.00000	466,000	14.50	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09440	0.09420		17.02	755.20	8	3,351.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		46.00000	44,000	22.26	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,426.00000	1,404,000	22.26	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		12.00000	12,000	25.14	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,392.00000	2,372,000	25.14	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		186.00000	184,000	19.07	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		566.00000	544,000	19.07	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09580	0.09560		16.13	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		578.00000	582,000	16.80	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		318.00000	302,000	16.80	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		238.00000	234,000	19.25	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		978.00000	954,000	19.25	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,307.00000	1,325,000	16.33	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		47.00000	45,000	16.33	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09720	0.09700		17.20	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		774.00000	777,000	17.85	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		414.00000	397,000	17.85	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		406.00000	401,000	19.92	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		1,046.00000	1,021,000	19.92	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,463.00000	1,478,000	17.39	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		103.00000	98,000	17.39	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.36060	10.28840		12.04	19,540,091.60	1,886	47,074.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		191.00000	211,000	12.21	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		303.00000	250,000	12.21	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		175.00000	192,000	12.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		337.00000	281,000	12.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		209.00000	232,000	12.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		271.00000	221,000	12.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		243.00000	196,000	12.01	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		231.00000	257,000	12.01	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		547.00000	604,000	11.89	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		59.00000	43,000	11.89	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		720.00000	784,000	12.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		32.00000	23,000	12.43	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		858.00000	925,000	12.85	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		20.00000	14,000	12.85	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		506.00000	561,000	11.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		68.00000	50,000	11.75	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		129.00000	99,000	11.87	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		367.00000	410,000	11.87	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		408.00000	348,000	12.70	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		146.00000	159,000	12.70	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.50530	10.43300		13.48	5,903,978.60	562	4,310.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		299.00000	300,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		592.00000	520,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		281.00000	281,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		624.00000	551,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		318.00000	292,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		561.00000	462,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,040.00000	1,092,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		57.00000	37,000	12.00	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.64830	10.57460		14.00	0.00	0	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		575.00000	613,000	13.48	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		390.00000	355,000	13.48	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		552.00000	589,000	13.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		417.00000	381,000	13.58	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		599.00000	638,000	13.38	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		364.00000	330,000	13.38	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.99370	10.92310		14.09	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		619.00000	639,000	14.85	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,189.00000	1,138,000	14.85	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		606.00000	625,000	14.93	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,226.00000	1,174,000	14.93	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		633.00000	654,000	14.77	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,153.00000	1,103,000	14.77	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			422.99300	424.54900			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			429.06500	430.64800			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			384.18900	385.66900			0.00	0	899.00
ALBI	On	02/08/2012	Index Future			389.70400	391.21000			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.69310	7.66620		14.16	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		16.00000	14,000	18.15	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		450.00000	421,000	18.15	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		13.00000	11,000	18.73	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		497.00000	468,000	18.73	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		19.00000	17,000	17.65	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		403.00000	374,000	17.65	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.99540	7.98310		11.15	0.00	0	22,825.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		381.00000	389,000	11.28	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		48.00000	44,000	11.28	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		343.00000	350,000	11.26	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		60.00000	55,000	11.26	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		421.00000	430,000	11.29	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		38.00000	35,000	11.29	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.02690	8.01480		12.28	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		188.00000	189,000	12.83	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		410.00000	399,000	12.83	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		173.00000	174,000	12.97	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		445.00000	434,000	12.97	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		203.00000	205,000	12.68	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		375.00000	365,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.06130	8.04780		12.70	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		327.00000	330,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		368.00000	358,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		308.00000	311,000	12.90	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		399.00000	389,000	12.90	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		348.00000	351,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		339.00000	329,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.16280	9.14010		15.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,106.00000	2,126,000	14.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		266.00000	263,000	14.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,068.00000	2,087,000	14.42	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		278.00000	274,000	14.42	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,149.00000	2,169,000	14.57	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		259.00000	256,000	14.57	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.83060	7.77320		11.56	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		63.00000	70,000	12.97	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		440.00000	389,000	12.97	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		55.00000	62,000	13.20	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		482.00000	431,000	13.20	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		71.00000	80,000	12.73	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		398.00000	349,000	12.73	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.91840	7.86100		11.25	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		322.00000	355,000	11.15	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		170.00000	145,000	11.15	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		295.00000	325,000	11.17	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		193.00000	165,000	11.17	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		351.00000	386,000	11.12	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		149.00000	126,000	11.12	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.00450	7.94610		11.80	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		387.00000	415,000	11.54	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		245.00000	214,000	11.54	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		362.00000	388,000	11.61	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		270.00000	237,000	11.61	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		413.00000	443,000	11.48	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		221.00000	192,000	11.48	0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future			0.03860	0.03560			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			0.08960	0.08320			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.17990	0.17310			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.03010	0.03170			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.10890	0.10400			0.00	0	16,000.00
CF CANOn	18/06/2012	Can-Do Future			0.01470	0.01480			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.61130	8.55210		13.82	4,004,254.50	465	32,519.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		82.00000	85,000	16.08	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		630.00000	574,000	16.08	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		75.00000	77,000	16.28	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		673.00000	616,000	16.28	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		90.00000	94,000	15.87	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		588.00000	533,000	15.87	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.73810	8.67840		15.46	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		344.00000	359,000	15.46	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		416.00000	371,000	15.46	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		326.00000	340,000	15.64	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		448.00000	402,000	15.64	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		362.00000	379,000	15.31	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		384.00000	341,000	15.31	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.86430	8.80310		16.17	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		616.00000	642,000	15.19	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		319.00000	283,000	15.19	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		592.00000	616,000	15.34	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		345.00000	307,000	15.34	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		642.00000	669,000	15.05	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		295.00000	260,000	15.05	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				385.24200	386.64500			0.00	0	201.00
GOVI	On 03/05/2012	GOVI		382.00	Call		46,450.00000	32,420,000		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		46,350.00000	32,320,000		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		46,550.00000	32,520,000		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				390.77200	392.20000			0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.00	Call		22,000.00000	7,720,000		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		21,900.00000	7,620,000		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		22,100.00000	7,820,000		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			172.96900	172.42200			0.00	0	550.00
IGOV	On	02/08/2012	Index Future			175.45200	174.89900			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			5.66000	5.67000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.69000	5.68000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.74000	5.73000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.87000	5.85000			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.05000	6.04000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.25000	6.24000			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			6.45000	6.44000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.65000	6.65000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.87000	6.86000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.36950	6.32260		9.89	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		129.00000	154,000	10.06	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		106.00000	85,000	10.06	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		107.00000	125,000	9.89	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		134.00000	106,000	9.89	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		159.00000	187,000	10.23	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		86.00000	68,000	10.23	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.42740	6.38050		12.55	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		293.00000	320,000	12.59	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		155.00000	136,000	12.59	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		265.00000	290,000	12.58	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		177.00000	156,000	12.58	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		323.00000	352,000	12.60	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		135.00000	118,000	12.60	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.47220	6.42400		13.49	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		336.00000	360,000	13.48	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		249.00000	225,000	13.48	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		311.00000	333,000	13.49	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		274.00000	248,000	13.49	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		363.00000	388,000	13.48	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		226.00000	203,000	13.48	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			6.74500	6.69900		3.22	0.00	0	12,679.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,021.00000	4,868,000	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		5,179.00000	5,026,000	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		4,864.00000	4,711,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1.00000	0,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,551.00000	1,690,000	3.13	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		46.00000	32,000	3.13	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		196.00000	151,000	3.18	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		860.00000	968,000	3.18	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		546.00000	457,000	3.22	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		377.00000	440,000	3.22	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		2,159.00000	2,010,000	3.40	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		18.00000	22,000	3.40	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.83200	6.78000		3.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,806.00000	3,660,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		128.00000	142,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,940.00000	3,793,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		115.00000	127,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,672.00000	3,528,000	4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		142.00000	158,000	4.00	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.89500	6.83700		3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,563.00000	1,470,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,103.00000	1,174,000	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		1,646.00000	1,550,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,046.00000	1,114,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,485.00000	1,394,000	3.64	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,166.00000	1,239,000	3.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.96300	6.89600		3.28	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,271.00000	1,190,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,645.00000	1,736,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,332.00000	1,250,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,578.00000	1,667,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,211.00000	1,134,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,714.00000	1,808,000	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			8.44200	8.36600		11.67	13,075,391.52	108	29,842.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,915.00000	5,260,000	12.16	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		167.00000	223,000	12.16	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,318.00000	5,652,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		134.00000	180,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,516.00000	4,873,000	12.11	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		207.00000	275,000	12.11	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,777.00000	5,391,000	11.29	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		278.00000	181,000	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		2,542.00000	3,000,000	11.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		967.00000	714,000	11.48	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		2,344.00000	1,896,000	11.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,094.00000	1,357,000	11.67	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		4,738.00000	4,123,000	12.02	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		313.00000	409,000	12.02	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.52500	8.44600		15.34	0.00	0	630.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,718.00000	5,261,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		2,963.00000	3,231,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,994.00000	5,526,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,795.00000	3,052,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,448.00000	5,002,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,140.00000	3,419,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,153.00000	5,546,000	15.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,326.00000	2,994,000	15.20	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,236.00000	4,800,000	15.49	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,287.00000	3,576,000	15.49	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,019.00000	9,559,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,441.00000	1,256,000	14.87	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,266.00000	8,784,000	14.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,690.00000	1,483,000	14.93	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		5,773.00000	5,313,000	15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		2,929.00000	3,194,000	15.59	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.59800	8.51500		14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,538.00000	6,096,000	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		4,439.00000	4,744,000	14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,792.00000	6,342,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,253.00000	4,551,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,294.00000	5,863,000	14.94	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,637.00000	4,953,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.67400	8.58900		15.13	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,089.00000	5,704,000	15.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,883.00000	7,249,000	15.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,303.00000	5,910,000	15.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,650.00000	7,008,000	15.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,877.00000	5,501,000	15.00	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,120.00000	7,495,000	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			215.32740	215.29454			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		295.00000	327,000		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		245.00000	277,000		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		345.00000	377,000		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			257.01188	256.65454			6,425,297.00	25	1,044.00
R197	On	03/05/2012	Bond Future	251.00	Call		5,655.00000	6,012,000		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		5,605.00000	5,962,000		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		5,705.00000	6,062,000		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			6.05500	6.00600		2.36	0.00	0	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,235.00000	4,113,000	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		4,353.00000	4,231,000	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		4,116.00000	3,994,000	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			6.08400	6.02800		2.78	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,292.00000	3,169,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		27.00000	30,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,397.00000	3,274,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		23.00000	27,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,187.00000	3,065,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		31.00000	35,000	2.99	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.06200	5.99700		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		1,449.00000	1,357,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		431.00000	472,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,520.00000	1,427,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		402.00000	441,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,379.00000	1,289,000	2.55	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		462.00000	504,000	2.55	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.00900	5.93300		2.24	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,200.00000	1,118,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		635.00000	689,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,256.00000	1,172,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		602.00000	654,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,144.00000	1,065,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		668.00000	725,000	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			191.31318	190.01290			24,870,713.40	130	37,082.00
R202	On	03/05/2012	Bond Future	190.00	Call		13.00000	1,313,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	1,263,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		37.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		63.00000	1,363,000		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			7.31900	7.26800		5.59	0.00	0	3,524.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,396.00000	6,167,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,603.00000	6,375,000	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		6,188.00000	5,960,000	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		1,441.00000	1,612,000	5.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		230.00000	173,000	5.42	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		972.00000	1,110,000	5.47	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		441.00000	350,000	5.47	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,163.00000	1,001,000	5.57	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		350.00000	417,000	5.57	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,425.00000	2,213,000	5.73	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		71.00000	88,000	5.73	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.40700	7.35300		6.92	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,105.00000	4,902,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		323.00000	351,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,278.00000	5,073,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		294.00000	320,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,929.00000	4,729,000	7.35	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		350.00000	381,000	7.35	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.48100	7.42300		6.84	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,924.00000	2,777,000	6.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,594.00000	1,685,000	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		3,050.00000	2,900,000	6.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,519.00000	1,606,000	6.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,801.00000	2,658,000	6.92	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,673.00000	1,768,000	6.92	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.56200	7.49900		6.43	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		985.00000	917,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,962.00000	5,138,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,037.00000	967,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,810.00000	4,985,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		935.00000	870,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,115.00000	5,295,000	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			7.62500	7.58000		6.81	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,869.00000	5,636,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		3.00000	3,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,109.00000	5,876,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1.00000	2,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,628.00000	5,395,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		4.00000	4,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,130.00000	3,346,000	6.52	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		57.00000	40,000	6.52	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,342.00000	1,178,000	6.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		463.00000	532,000	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			7.71600	7.66800		8.78	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,762.00000	4,568,000	9.21	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		690.00000	737,000	9.21	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,952.00000	4,755,000	9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		642.00000	685,000	9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,575.00000	4,384,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		742.00000	792,000	9.18	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.79200	7.74100		8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,330.00000	3,181,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,085.00000	2,183,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,473.00000	3,321,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		1,990.00000	2,085,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,194.00000	3,048,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,188.00000	2,289,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.87300	7.81800		8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,584.00000	3,438,000	8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,742.00000	2,851,000	8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,715.00000	3,566,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,643.00000	2,749,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,459.00000	3,316,000	8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,847.00000	2,960,000	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			5.81800	5.76700		1.46	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,752.00000	2,669,000	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		2,830.00000	2,747,000	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		2,674.00000	2,591,000	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			5.82200	5.76000		1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,043.00000	1,959,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		9.00000	11,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,108.00000	2,024,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		7.00000	9,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,977.00000	1,893,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		10.00000	12,000	1.73	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.72100	5.64300		1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		677.00000	619,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		266.00000	298,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		716.00000	656,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		247.00000	277,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		640.00000	583,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		286.00000	319,000	1.39	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.50900	5.40500		1.05	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		732.00000	667,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		197.00000	226,000	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		765.00000	698,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		186.00000	212,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		700.00000	636,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		210.00000	240,000	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			7.85000	7.79400		8.00	21,547,098.20	218	21,246.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,181.00000	4,872,000	8.52	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		13.00000	17,000	8.52	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,438.00000	5,128,000	8.55	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		10.00000	12,000	8.55	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,924.00000	4,616,000	8.49	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		18.00000	23,000	8.49	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,191.00000	2,440,000	7.75	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		243.00000	179,000	7.75	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,370.00000	1,563,000	7.84	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		560.00000	441,000	7.84	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,600.00000	1,376,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		456.00000	545,000	8.00	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,913.00000	2,632,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		134.00000	165,000	8.21	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.94100	7.88300		10.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,317.00000	5,064,000	10.84	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		752.00000	813,000	10.84	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,520.00000	5,263,000	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		700.00000	757,000	10.87	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,116.00000	4,867,000	10.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		807.00000	872,000	10.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.01500	7.95300		9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,852.00000	3,653,000	10.13	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,302.00000	2,429,000	10.13	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,008.00000	3,805,000	10.16	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,200.00000	2,323,000	10.16	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,699.00000	3,504,000	10.10	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,408.00000	2,539,000	10.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.09500	8.03000		10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,116.00000	3,924,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,002.00000	3,141,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,260.00000	4,065,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,895.00000	3,031,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,978.00000	3,790,000	9.98	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,116.00000	3,259,000	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			7.91200	7.85500		9.20	0.00	0	9,510.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,604.00000	6,262,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		6.00000	7,000	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		6,877.00000	6,534,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		4.00000	4,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,330.00000	5,989,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		7.00000	9,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,431.00000	2,705,000	8.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		257.00000	188,000	8.94	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		1,531.00000	1,747,000	9.04	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		590.00000	462,000	9.04	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,691.00000	1,449,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		523.00000	625,000	9.24	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,087.00000	2,781,000	9.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		159.00000	196,000	9.49	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.99300	7.93400		11.51	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,547.00000	5,273,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		896.00000	969,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,762.00000	5,484,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		836.00000	904,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,335.00000	5,065,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		961.00000	1,037,000	12.04	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.06300	8.00200		11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,011.00000	3,802,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,601.00000	2,741,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,178.00000	3,963,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,486.00000	2,621,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,853.00000	3,648,000	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		2,725.00000	2,869,000	11.55	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.13700	8.07300		11.17	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,670.00000	3,487,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,079.00000	4,253,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,808.00000	3,620,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		3,937.00000	4,105,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,536.00000	3,357,000	11.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,227.00000	4,404,000	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			8.90300	8.82200		16.61	0.00	0	2,998.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,231.00000	1,813,000	16.61	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		853.00000	1,067,000	16.61	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,487.00000	2,045,000	16.68	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		729.00000	919,000	16.68	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,990.00000	1,598,000	16.57	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		995.00000	1,235,000	16.57	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.97700	8.89200		20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,180.00000	4,757,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,484.00000	2,716,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,408.00000	4,975,000	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		2,348.00000	2,570,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,956.00000	4,542,000	21.23	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,627.00000	2,868,000	21.23	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.04200	8.95500		21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,012.00000	4,648,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,668.00000	4,966,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,208.00000	4,836,000	21.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,486.00000	4,776,000	21.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,825.00000	4,469,000	21.41	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,863.00000	5,169,000	21.41	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.11100	9.02200		20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,675.00000	5,316,000	20.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,842.00000	6,151,000	20.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,858.00000	5,492,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,647.00000	5,949,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,495.00000	5,142,000	20.67	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,043.00000	6,358,000	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			141.88842	141.07269			4,966,094.70	35	925.00
R210	On	03/05/2012	Bond Future	139.00	Call		2,073.00000	2,888,000		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		2,023.00000	2,838,000		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		2,123.00000	2,938,000		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			119.28726	119.25023			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,050.00000	1,087,000		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		1,000.00000	1,037,000		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		1,100.00000	1,137,000		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			117.90653	117.64745			0.00	0	3,252.00
R212	On	03/05/2012	Bond Future	115.30	Call		2,347.00000	2,607,000		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		2,297.00000	2,557,000		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		2,397.00000	2,657,000		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			8.79400	8.72300		14.85	0.00	0	4,345.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,361.00000	3,860,000	15.46	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		264.00000	333,000	15.46	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,687.00000	4,176,000	15.52	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		217.00000	276,000	15.52	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,039.00000	3,552,000	15.40	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		317.00000	400,000	15.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.87000	8.79600		18.75	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,733.00000	5,336,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,236.00000	2,424,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,978.00000	5,572,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,109.00000	2,288,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,492.00000	5,103,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,369.00000	2,565,000	18.97	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.94000	8.86300		19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,445.00000	5,100,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,380.00000	4,636,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,654.00000	5,302,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,206.00000	4,455,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,245.00000	4,908,000	19.10	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,567.00000	4,830,000	19.10	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.01500	8.93600		18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,109.00000	5,772,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,617.00000	5,887,000	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		6,310.00000	5,967,000	18.63	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,436.00000	5,700,000	18.63	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,918.00000	5,588,000	18.55	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,810.00000	6,087,000	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			8.95300	8.87100			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		585.00000	1,252,000		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		502.00000	1,169,000		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		668.00000	1,335,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.02300	8.93900			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		1,138.00000	1,811,000		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		1,055.00000	1,728,000		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		1,220.00000	1,894,000		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			1.23060	1.22600		15.72	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		834.00000	870,000	14.58	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		74.00000	64,000	14.58	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		482.00000	501,000	14.71	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		222.00000	195,000	14.71	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,289.00000	1,331,000	16.32	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		29.00000	25,000	16.32	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.24630	1.24130		16.22	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		696.00000	710,000	15.50	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		391.00000	355,000	15.50	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		483.00000	487,000	16.45	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		678.00000	632,000	16.45	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,002.00000	1,031,000	15.06	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		197.00000	176,000	15.06	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.26210	1.25720		16.55	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		846.00000	855,000	16.17	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		554.00000	514,000	16.17	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		641.00000	644,000	17.02	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		849.00000	803,000	17.02	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,118.00000	1,139,000	15.54	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		326.00000	298,000	15.54	0.00	0	0.00

Total for Derivatives :

268,525,496.42

19,594

1,017,351.00

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			270,000,000,000.00	54,000,000	26,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	1,100,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	15,010,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			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			0.00	0	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
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	27,050,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	9,835,399.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On	20/03/2022			100.00000	100.00000			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	100.00000		6,290,000,000,000.00		62,900,000	30,000,000.00
ACL166	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,000,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	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		20,000,000,000,000.00		200,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			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
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP56LOn	17/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BCP57LOn	07/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0202On	31/12/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond	100.00000	100.00000			823,740,000,000.00	8,237,400	4,118,700.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,500,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			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
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	2,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119	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
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN218On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN234On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN235On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN236On	15/06/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN237On	14/02/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN238On	15/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN239On	20/03/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN240On	24/02/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN241On	24/02/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN242On	24/02/2019	Spot Bond	9.35000	9.35000			0.00	0	0.00
CLN243On	24/02/2019	Spot Bond	9.35000	9.35000			0.00	0	0.00
CLN244On	25/02/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN245On	25/02/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN246On	24/02/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN247On	24/02/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN248On	14/03/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN249On	24/02/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	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
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	59,010,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000		225,000,000,000,000.00	2,250,000,000	100,000,000.00	
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ13C	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			26,400,000,000,000.00	264,000,000	81,417,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			44,640,000,000,000.00	446,400,000	124,870,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			2,800,000,000,000.00	28,000,000	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			12,000,000,000,000.00	120,000,000	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	1,160,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		9,340,000,000,000.00		93,400,000	47,092,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		11,630,950,000,000.00		1,257,400,000	526,983,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		10,080,000,000,000.00		1,008,000,000	466,958,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		518,100,000,000.00		66,000,000	172,777,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		3,564,000,000,000.00		475,200,000	220,359,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
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			0.00	0	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	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
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	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
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000		25,500,000,000,000.00		255,000,000	226,000,000.00
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		16,000,000,000,000.00		160,000,000	160,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	2,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			11,200,000,000,000.00	112,000,000	60,560,072.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			1,620,000,000,000.00	180,000,000	180,000,000.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			1,840,000,000,000.00	230,000,000	110,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	10,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			8,297,073,000,000.00	921,897,000	797,000,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	3,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT15	On	28/05/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD17On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On 13/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On 15/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On 25/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On 23/09/2016 Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000		5,200,000,000,000.00		52,000,000	33,494,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000		44,180,000,000,000.00		441,800,000	420,901,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	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		800,000,000,000.00		8,000,000	6,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	5,000,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND205 On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207 On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208 On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209 On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND214 On	03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND215 On	10/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND216 On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND217 On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND218 On	02/05/2012	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
IND219 On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND220 On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND221 On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND222 On	29/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND223 On	05/06/2012	Spot Bond			100.00000	100.00000		27,000,000,000,000.00		270,000,000	135,000,000.00
IND224 On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND225 On	19/06/2012	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
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000		7,100,000,000,000.00		71,000,000	54,000,000.00
IND228	On	10/07/2012			100.00000	100.00000		35,400,000,000,000.00		354,000,000	352,000,000.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000				0.00	0	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				0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000		30,000,000,000,000.00	300,000,000	150,000,000.00	
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000	6,000,000.00	
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			1,140,000,000,000.00	11,400,000	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
MAQ01	On	06/07/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		13,600,000,000,000.00	136,000,000	82,000,000.00	
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	2,500,000.00
MTN03	On	13/07/2015			100.00000	100.00000		5,800,000,000,000.00		58,000,000	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	4,000,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	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			0.00	0	6,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	9,900,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	520,000.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	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
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	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		6,000,000,000,000.00		60,000,000	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		1,380,000,000,000.00		13,800,000	6,900,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	2,000.00
NRA02	On	31/05/2023			100.00000	100.00000		15,600,000,000,000.00		156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		880,000,000,000.00		8,800,000	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On	27/10/2015			100.00000	100.00000			66,400,000,000,000.00	664,000,000	86,000,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	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
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	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
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			6.71500	6.66500		270,678,157,139,030.00	40,309,479,842	16,090,442,181.00	
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			8.41500	8.33500		257,321,042,255,970.00	30,578,852,318	10,481,302,664.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			214.42341	214.22979			346,954,231,252,800.00	1,618,080,000	916,498,554.00
R197	On	07/12/2023	Spot Bond			1.96000	1.97000			1,585,669,400,000.00	809,015,000	659,790,577.00
R201	On	21/12/2014	Spot Bond			6.04000	5.99000			81,527,546,595,120.00	13,497,938,178	3,830,290,931.00
R202	On	07/12/2033	Spot Bond			2.24000	2.28000			6,828,525,683,840.00	3,048,448,966	1,143,351,990.00
R203	On	15/09/2017	Spot Bond			7.29000	7.23500			148,028,802,959,520.00	20,305,734,288	7,568,989,744.00
R204	On	21/12/2018	Spot Bond			7.59500	7.54500			190,731,813,610,940.00	25,112,812,852	5,546,819,695.00
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			5.80500	5.75500			48,431,081,563,200.00	8,342,994,240	5,861,200,000.00
R207	On	15/01/2020	Spot Bond			7.82000	7.76000			161,669,453,824,000.00	20,673,843,200	7,579,395,900.00
R208	On	31/03/2021	Spot Bond			7.88500	7.82500			134,247,986,338,405.00	17,025,743,353	8,806,640,047.00
R209	On	31/03/2036	Spot Bond			8.88000	8.79500			180,842,880,096,000.00	20,365,189,200	10,697,936,300.00
R210	On	31/03/2028	Spot Bond			2.23000	2.27000			3,823,558,000,000.00	1,714,600,000	1,044,007,014.00
R211	On	31/01/2017	Spot Bond			0.65000	0.65000			1,997,840,000,000.00	3,073,600,000	3,656,292,306.00
R212	On	31/01/2022	Spot Bond			1.89000	1.91000			6,659,670,904,110.00	3,523,635,399	1,423,756,551.00
R213	On	28/02/2031	Spot Bond			8.77000	8.69500			56,175,243,990,000.00	6,405,387,000	3,260,276,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			69,049,142,500,000.00	10,622,945,000	4,117,921,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015	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
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			5,360,000,000.00	53,600,000	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			96,000,000,000.00	12,000,000	6,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	19,400,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
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
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	70,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	5,500,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	650,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			98,200,000,000.00	982,000	1,291,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012			100.00000	100.00000			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			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	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		1,720,000,000,000.00		17,200,000	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		2,000,000,000,000.00		20,000,000	10,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SSA02	On	17/04/2015			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN835	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN865On	19/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN870On	20/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN872On	13/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN873On	14/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN874On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN891On	03/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN893On	11/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN894On	15/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN895On	16/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN896On	16/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN898On	18/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN899On	21/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN900On	22/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN901On	23/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN902On	25/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN903On	19/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN904On	04/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN905On	20/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN906On	18/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN907On	18/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN908On	03/07/2012	Spot Bond	100.00000	100.00000			13,000,000,000,000.00	130,000,000	65,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN905	On	02/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	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
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	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
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		201,140,000,000,000.00		2,011,400,000	1,024,706,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		69,860,000,000,000.00		698,600,000	229,005,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		12,100,000,000,000.00		121,000,000	65,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		46,000,000,000,000.00		460,000,000	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		4,000,000,000,000.00		40,000,000	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP128On 07/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129On 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
UTR041On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043On 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
VIP1A2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		11,600,000,000,000.00	116,000,000	58,699,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		8,000,000,000,000.00	80,000,000	126,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000		2,580,000,000,000.00	25,800,000	14,000,000.00	
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		6,714,000,000,000.00	67,140,000	34,140,000.00	
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		10,800,000,000,000.00	108,000,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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 :							3,097,314,709,112,940.00	242,161,255,236	101,773,609,625.00

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

Grand Total:							3,097,314,977,638,430.00	12,161,274,830	101,774,626,976.00
---------------------	--	--	--	--	--	--	---------------------------------	-----------------------	---------------------------