

Daily MTM Report

Daily summary for: 22/03/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 18/06/2012 Foreign Exchange Future			7.83300	7.71650		15.56	119,711,739.00	15,283	216,183.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		525.00000	622,000	14.64	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		59.00000	39,000	14.64	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		485.00000	579,000	14.57	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		69.00000	46,000	14.57	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		566.00000	666,000	14.71	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		50.00000	33,000	14.71	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		127.00000	151,000	16.91	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		511.00000	418,000	16.91	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		12.00000	8,000	16.51	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		978.00000	1,091,000	16.51	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		70.00000	82,000	19.16	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		854.00000	749,000	19.16	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		58.00000	66,000	20.04	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		992.00000	883,000	20.04	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		51.00000	58,000	20.60	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		1,085.00000	975,000	20.60	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		741.00000	849,000	15.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		25.00000	16,000	15.18	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		351.00000	424,000	14.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		135.00000	91,000	14.52	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		149.00000	179,000	16.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		433.00000	346,000	16.37	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		108.00000	129,000	17.44	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		592.00000	496,000	17.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		226.00000	277,000	15.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		260.00000	194,000	15.26	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,179.00000	1,068,000	21.16	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		45.00000	51,000	21.16	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		246.00000	302,000	15.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		230.00000	169,000	15.11	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,563.00000	1,449,000	23.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		29.00000	32,000	23.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		81.00000	94,000	18.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		765.00000	661,000	18.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		696.00000	801,000	14.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		30.00000	18,000	14.92	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		204.00000	147,000	14.97	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		270.00000	330,000	14.97	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.93680	7.82010		16.62	8,111,409.60	1,022	8,805.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		721.00000	814,000	15.11	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		101.00000	77,000	15.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		683.00000	774,000	15.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		113.00000	87,000	15.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		760.00000	855,000	15.10	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		90.00000	68,000	15.10	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		126.00000	98,000	15.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		646.00000	735,000	15.13	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,392.00000	1,287,000	21.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		112.00000	124,000	21.32	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		335.00000	382,000	16.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		415.00000	345,000	16.44	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		170.00000	190,000	19.30	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		950.00000	853,000	19.30	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,483.00000	1,377,000	21.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		103.00000	114,000	21.72	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,122.00000	1,022,000	20.13	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		142.00000	159,000	20.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		416.00000	474,000	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		296.00000	237,000	15.72	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		783.00000	692,000	18.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		203.00000	229,000	18.46	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		273.00000	310,000	17.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		553.00000	473,000	17.23	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.04030	7.92360		16.84	498,498.60	62	10,066.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		549.00000	609,000	15.54	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		325.00000	269,000	15.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		526.00000	584,000	15.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		352.00000	294,000	15.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		572.00000	635,000	15.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		298.00000	245,000	15.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		504.00000	436,000	16.65	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		428.00000	476,000	16.65	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,367.00000	1,271,000	20.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		191.00000	211,000	20.47	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.15470	8.03880		17.48	505,591.40	62	8,562.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		594.00000	644,000	16.78	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		505.00000	439,000	16.78	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		576.00000	624,000	16.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		537.00000	469,000	16.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		614.00000	665,000	16.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		475.00000	410,000	16.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,358.00000	1,266,000	20.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		297.00000	321,000	20.30	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		539.00000	585,000	17.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		600.00000	530,000	17.31	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.33860	8.22200		18.71	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		582.00000	619,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,338.00000	1,258,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		571.00000	607,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,377.00000	1,296,000	20.05	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		594.00000	632,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,300.00000	1,221,000	19.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.98960	8.87090		19.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,287.00000	1,348,000	18.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		916.00000	858,000	18.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,267.00000	1,327,000	19.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		946.00000	887,000	19.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,307.00000	1,366,000	18.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		886.00000	826,000	18.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		611.00000	565,000	17.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,482.00000	1,555,000	17.64	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.06370	9.94500		20.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,868.00000	1,932,000	19.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,123.00000	1,068,000	19.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,847.00000	1,911,000	19.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,152.00000	1,097,000	19.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,889.00000	1,954,000	19.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,094.00000	1,040,000	19.75	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.83300	7.71650			15.56	0.00	0	947.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			8,683.00000	10,171,000	18.29	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			72,033.00000	61,871,000	18.29	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			8,084.00000	9,439,000	18.58	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			76,434.00000	66,139,000	18.58	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			9,338.00000	10,975,000	18.00	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		67,688.00000	57,675,000	18.00	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.93680	7.82010		16.62	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		43,907.00000	50,045,000	15.54	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		26,937.00000	21,405,000	15.54	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		41,567.00000	47,423,000	15.72	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		29,597.00000	23,783,000	15.72	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		46,373.00000	52,801,000	15.36	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		24,403.00000	19,161,000	15.36	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.04030	7.92360		16.84	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		47,496.00000	52,759,000	16.18	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		42,456.00000	36,049,000	16.18	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		45,575.00000	50,639,000	16.37	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		45,535.00000	38,929,000	16.37	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		49,500.00000	54,979,000	16.00	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		39,460.00000	33,269,000	16.00	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.37320	12.22900		13.11	8,822,091.60	713	60,039.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		535.00000	625,000	12.28	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		156.00000	102,000	12.28	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		503.00000	589,000	12.36	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		174.00000	116,000	12.36	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		569.00000	661,000	12.20	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		140.00000	88,000	12.20	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		1,165.00000	1,299,000	14.89	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		36.00000	26,000	14.89	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		499.00000	399,000	13.60	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		228.00000	272,000	13.60	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.52860	12.38520		14.37	3,282,493.20	262	1,255.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		225.00000	257,000	16.83	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,290.00000	1,178,000	16.83	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		217.00000	248,000	16.96	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,332.00000	1,219,000	16.96	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		233.00000	266,000	16.70	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,248.00000	1,137,000	16.70	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,139.00000	1,252,000	12.84	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		104.00000	73,000	12.84	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.68320	12.54050		15.13	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		688.00000	755,000	14.74	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		598.00000	522,000	14.74	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		668.00000	733,000	14.83	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		628.00000	550,000	14.83	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		709.00000	777,000	14.64	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		569.00000	494,000	14.64	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09490	0.09250		16.25	0.00	0	3,351.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		38.00000	55,000	21.27	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,588.00000	1,365,000	21.27	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		11.00000	16,000	24.05	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,561.00000	2,326,000	24.05	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		146.00000	211,000	18.20	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		696.00000	521,000	18.20	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09620	0.09390		17.23	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		520.00000	648,000	17.83	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		430.00000	328,000	17.83	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		226.00000	281,000	20.02	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		1,136.00000	961,000	20.02	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,177.00000	1,380,000	17.41	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		87.00000	60,000	17.41	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09760	0.09530		18.03	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		709.00000	839,000	18.63	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		519.00000	419,000	18.63	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		379.00000	451,000	20.53	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		1,189.00000	1,031,000	20.53	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,340.00000	1,534,000	18.18	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		150.00000	114,000	18.18	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.31560	10.21840		12.15	33,783,590.00	3,275	44,950.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		186.00000	214,000	12.54	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		368.00000	298,000	12.54	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		170.00000	197,000	12.73	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		402.00000	331,000	12.73	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		202.00000	233,000	12.35	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		334.00000	267,000	12.35	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		302.00000	237,000	12.15	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		220.00000	253,000	12.15	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		507.00000	572,000	11.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		89.00000	56,000	11.56	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		667.00000	747,000	12.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		49.00000	31,000	12.02	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		800.00000	886,000	12.36	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		32.00000	20,000	12.36	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		471.00000	533,000	11.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		103.00000	67,000	11.61	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		173.00000	127,000	11.85	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		341.00000	393,000	11.85	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		475.00000	401,000	13.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		143.00000	167,000	13.12	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.45870	10.36220		13.58	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		286.00000	323,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		649.00000	590,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		269.00000	304,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		682.00000	621,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		304.00000	343,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		617.00000	560,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,004.00000	1,069,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		92.00000	60,000	13.00	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.60220	10.50660		14.26	0.00	0	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		554.00000	608,000	13.83	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		437.00000	396,000	13.83	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		533.00000	585,000	13.93	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		466.00000	423,000	13.93	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		577.00000	632,000	13.72	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		410.00000	370,000	13.72	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.95380	10.77050		14.17	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		569.00000	641,000	15.05	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,292.00000	1,180,000	15.05	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		557.00000	627,000	15.13	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,330.00000	1,216,000	15.13	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		582.00000	655,000	14.97	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,255.00000	1,144,000	14.97	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			419.05100	418.18200			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			425.12900	424.26200			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			381.27300	380.49800			0.00	0	897.00
ALBI	On	02/08/2012	Index Future			386.80300	386.03000			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.76640	7.65080		14.77	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		31.00000	42,000	17.42	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		480.00000	376,000	17.42	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		27.00000	36,000	17.79	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		526.00000	420,000	17.79	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		36.00000	50,000	17.04	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		435.00000	334,000	17.04	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.74170	7.62660		14.64	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		12.00000	20,000	17.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	29/03/2012	Any day expiry	7.90	Put		285.00000	178,000	17.02	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		9.00000	14,000	17.81	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		332.00000	222,000	17.81	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		17.00000	29,000	16.23	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		240.00000	137,000	16.23	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry			6.24520	6.27600		13.73	0.00	1,000	0.00
ANY DAOn	30/03/2012	Any day expiry	6.28	Call		0.00000	38,000	14.07	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.28	Put		0.00000	69,000	14.07	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.33	Call		0.00000	24,000	14.72	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.33	Put		0.00000	105,000	14.72	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.23	Call		0.00000	62,000	14.06	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.23	Put		0.00000	43,000	14.06	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.03150	8.01640		11.60	979,843.00	122	22,831.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		422.00000	431,000	11.63	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		56.00000	50,000	11.63	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		383.00000	392,000	11.63	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		67.00000	61,000	11.63	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		462.00000	472,000	11.75	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		46.00000	41,000	11.75	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.05960	8.04540		12.60	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		213.00000	218,000	13.10	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		404.00000	395,000	13.10	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		198.00000	202,000	13.24	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		439.00000	429,000	13.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		230.00000	235,000	12.97	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		371.00000	362,000	12.97	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.09100	8.07680		13.00	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		351.00000	359,000	12.99	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		363.00000	357,000	12.99	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		331.00000	339,000	13.09	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		393.00000	387,000	13.09	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		374.00000	382,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		336.00000	330,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.13550	9.12270		15.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,099.00000	2,114,000	14.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		276.00000	279,000	14.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,061.00000	2,075,000	14.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		288.00000	290,000	14.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,142.00000	2,157,000	14.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		269.00000	272,000	14.74	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.81980	7.75400		11.97	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		75.00000	86,000	13.49	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		471.00000	416,000	13.49	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		67.00000	76,000	13.71	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		513.00000	456,000	13.71	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		84.00000	96,000	13.27	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		430.00000	376,000	13.27	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.90680	7.84150		11.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		328.00000	364,000	11.61	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		195.00000	166,000	11.61	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		301.00000	336,000	11.65	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		218.00000	188,000	11.65	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		356.00000	395,000	11.58	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		173.00000	147,000	11.58	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			7.99300	7.92830		12.14	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		392.00000	424,000	11.89	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		267.00000	235,000	11.89	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		367.00000	397,000	11.95	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		292.00000	258,000	11.95	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		419.00000	451,000	11.82	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		244.00000	212,000	11.82	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.03890	0.04430			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.06090	0.06720			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.08290	0.08490			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.14510	0.14060			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.17990	0.17630			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.09750	0.09540			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.10510	0.10500			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.08570	0.08970			0.00	0	16,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	18/06/2012			0.04420	0.04690			0.00	0	16,000.00
CHF / R	On	18/06/2012			8.56450	8.47620		14.67	11,219,495.00	1,310	29,831.00
CHF / R	On	18/06/2012	9.10	Call		90.00000	101,000	17.05	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Put		714.00000	637,000	17.05	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Call		82.00000	93,000	17.25	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Put		756.00000	679,000	17.25	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Call		97.00000	110,000	16.85	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Put		671.00000	596,000	16.85	0.00	0	0.00
CHF / R	On	17/09/2012			8.68980	8.60140		15.86	0.00	0	50.00
CHF / R	On	17/09/2012	8.75	Call		333.00000	361,000	16.04	0.00	0	0.00
CHF / R	On	17/09/2012	8.75	Put		482.00000	421,000	16.04	0.00	0	0.00
CHF / R	On	17/09/2012	8.80	Call		317.00000	343,000	16.22	0.00	0	0.00
CHF / R	On	17/09/2012	8.80	Put		516.00000	453,000	16.22	0.00	0	0.00
CHF / R	On	17/09/2012	8.70	Call		351.00000	380,000	15.86	0.00	0	0.00
CHF / R	On	17/09/2012	8.70	Put		450.00000	390,000	15.86	0.00	0	0.00
CHF / R	On	14/12/2012			8.81640	8.72770		16.23	0.00	0	0.00
CHF / R	On	14/12/2012	8.51	Call		586.00000	625,000	15.33	0.00	0	0.00
CHF / R	On	14/12/2012	8.51	Put		364.00000	314,000	15.33	0.00	0	0.00
CHF / R	On	14/12/2012	8.56	Call		563.00000	601,000	15.48	0.00	0	0.00
CHF / R	On	14/12/2012	8.56	Put		391.00000	340,000	15.48	0.00	0	0.00
CHF / R	On	14/12/2012	8.46	Call		610.00000	650,000	15.18	0.00	0	0.00
CHF / R	On	14/12/2012	8.46	Put		338.00000	289,000	15.18	0.00	0	0.00
ES18	On	20/04/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI			382.32200	381.55300			0.00	0	193.00
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	3,220,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		4,470.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	3,120,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		4,570.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	3,320,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		4,370.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			387.86700	387.10000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		29,000.00000	21,330,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		29,100.00000	21,430,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		28,900.00000	21,230,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			170.67000	171.01800			0.00	0	516.00
IGOV	On	02/08/2012	Index Future			173.14500	173.50400			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			463.78000	463.78000			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			470.41100	470.41100			0.00	0	152.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.62000	5.63000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.63000	5.65000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.66000	5.69000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.70000	5.75000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.73000	5.78000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.80000	5.84000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.96000	6.07000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.22000	6.30000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.46000	6.54000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.70000	6.77000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.94000	7.01000				0.00	0	2,000.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			7.18000	7.01000				0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.28470	6.27590			10.33	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			119.00000	120,000	10.33	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			143.00000	135,000	10.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		101.00000	101,000	10.58	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		175.00000	166,000	10.58	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		145.00000	146,000	10.46	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		119.00000	111,000	10.46	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.34150	6.32030		12.97	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		269.00000	281,000	13.01	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		192.00000	182,000	13.01	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		242.00000	254,000	12.99	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		215.00000	205,000	12.99	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		297.00000	310,000	13.03	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		170.00000	161,000	13.03	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.38560	6.36410		13.91	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		314.00000	326,000	13.89	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		287.00000	278,000	13.89	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		292.00000	302,000	13.91	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		315.00000	304,000	13.91	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		339.00000	352,000	13.88	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		262.00000	254,000	13.88	0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.93100	6.98500		3.29	0.00	0	11,534.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,076.00000	4,253,000	3.56	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.25	Put		1.00000	0,000	3.56	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Call		4,233.00000	4,410,000	3.56	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Put		1.00000	0,000	3.56	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.20	Call		3,918.00000	4,096,000	3.56	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.20	Put		1.00000	1,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		2,467.00000	2,296,000	3.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		15.00000	22,000	3.15	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		71.00000	93,000	3.19	139,500.00	1,500	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,682.00000	1,526,000	3.19	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		233.00000	286,000	3.24	429,000.00	1,500	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		1,010.00000	885,000	3.24	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		0.00000	1,490,000	3.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		0.00000	118,000	3.38	177,000.00	1,500	1,500.00
R157	On	02/08/2012	Bond Future			7.03000	7.08800		3.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,000.00000	3,168,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		265.00000	256,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,123.00000	3,292,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		240.00000	232,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		2,879.00000	3,043,000	4.03	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		292.00000	279,000	4.03	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.11000	7.17500		3.68	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,105.00000	1,201,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,596.00000	1,510,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,171.00000	1,269,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,521.00000	1,437,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,040.00000	1,135,000	3.64	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,672.00000	1,585,000	3.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future			7.18900	7.26200		3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		853.00000	956,000	3.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.75	Put		2,159.00000	2,077,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		901.00000	1,008,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		2,078.00000	2,000,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		806.00000	907,000	3.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		2,240.00000	2,156,000	3.19	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.54200	8.57400		11.90	0.00	0	29,388.00
R186	On	03/05/2012	Bond Future	9.00	Call		4,474.00000	4,675,000	12.37	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		658.00000	565,000	12.37	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		4,820.00000	5,030,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		568.00000	484,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,137.00000	4,329,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		759.00000	657,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		6,645.00000	6,368,000	11.53	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		215.00000	232,000	11.53	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		4,191.00000	3,947,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		684.00000	735,000	11.72	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		1,657.00000	1,750,000	11.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		2,339.00000	2,138,000	11.90	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		3,494.00000	3,666,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		1,001.00000	878,000	12.23	0.00	0	2,250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future			8.62600	8.65900		15.53	0.00	0	430.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,757.00000	4,917,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,942.00000	3,805,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,000.00000	5,165,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,741.00000	3,609,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,518.00000	4,680,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,150.00000	4,014,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		6,462.00000	6,305,000	15.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,695.00000	2,836,000	15.28	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,332.00000	4,495,000	15.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		4,323.00000	4,188,000	15.48	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		10,659.00000	10,452,000	15.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,141.00000	1,232,000	15.03	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		9,859.00000	9,652,000	15.04	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,343.00000	1,434,000	15.04	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,805.00000	4,966,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,901.00000	3,765,000	15.54	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.70100	8.73500		15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,595.00000	5,775,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		5,463.00000	5,342,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,823.00000	6,007,000	15.09	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		5,251.00000	5,134,000	15.09	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,371.00000	5,554,000	15.03	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,681.00000	5,563,000	15.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.77700	8.81200		15.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.50	Call		5,192.00000	5,408,000	15.05	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,941.00000	7,853,000	15.05	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,393.00000	5,604,000	15.07	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		7,695.00000	7,602,000	15.07	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,003.00000	5,215,000	15.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		8,201.00000	8,109,000	15.03	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.82087	215.84629			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		846.00000	821,000		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		796.00000	771,000		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		896.00000	871,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			253.61178	254.08130			0.00	0	999.00
R197	On	03/05/2012	Bond Future	251.00	Call		3,081.00000	2,612,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		3,031.00000	2,562,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		3,131.00000	2,662,000		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			6.24100	6.32500		2.39	30,054,772.00	275	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,444.00000	3,651,000	2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,562.00000	3,770,000	2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,325.00000	3,533,000	2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.28300	6.37700		2.86	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,564.00000	2,765,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		85.00000	75,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,663.00000	2,864,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		75.00000	65,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,467.00000	2,665,000	3.06	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		97.00000	84,000	3.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.28300	6.38900		2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		989.00000	1,109,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		766.00000	672,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,047.00000	1,171,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		723.00000	633,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		934.00000	1,051,000	2.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.45	Put		811.00000	714,000	2.59	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.24400	6.36900		2.31	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		794.00000	911,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		1,005.00000	900,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		839.00000	958,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		961.00000	859,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		751.00000	866,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		1,051.00000	944,000	2.29	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/05/2012	Bond Future			188.47895	188.63388			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		1,366.00000	1,521,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		1,416.00000	1,571,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		1,316.00000	1,471,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.50800	7.55500		5.73	0.00	0	3,524.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,124.00000	5,330,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		6.00000	4,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,329.00000	5,536,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		4.00000	3,000	6.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.70	Call		4,918.00000	5,124,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		8.00000	6,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		2,591.00000	2,406,000	5.57	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		102.00000	125,000	5.57	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		2,011.00000	1,843,000	5.62	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		202.00000	242,000	5.62	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		604.00000	686,000	5.71	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		1,069.00000	943,000	5.71	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		1,478.00000	1,621,000	5.87	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		402.00000	337,000	5.87	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.60400	7.65300		7.02	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,087.00000	4,265,000	7.36	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		583.00000	553,000	7.36	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,244.00000	4,428,000	7.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		537.00000	514,000	7.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,932.00000	4,103,000	7.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		630.00000	594,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.68800	7.74100		6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,204.00000	2,351,000	6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,168.00000	2,100,000	6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,311.00000	2,461,000	6.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,073.00000	2,009,000	6.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,101.00000	2,247,000	6.88	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,267.00000	2,198,000	6.88	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.77500	7.83200		6.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.50	Call		643.00000	743,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,905.00000	5,786,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		683.00000	785,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		5,741.00000	5,625,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		606.00000	702,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		6,072.00000	5,949,000	6.18	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.79900	7.85600		6.99	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,489.00000	4,771,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		46.00000	36,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,720.00000	5,004,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		35.00000	28,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,258.00000	4,538,000	7.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		57.00000	45,000	7.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		4,526.00000	4,244,000	6.70	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		30.00000	40,000	6.70	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		747.00000	865,000	6.99	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		1,291.00000	1,117,000	6.99	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.89500	7.95500		8.94	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,771.00000	3,994,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,127.00000	1,054,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		3,939.00000	4,166,000	9.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,057.00000	987,000	9.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.45	Call		3,605.00000	3,825,000	9.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,200.00000	1,124,000	9.19	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.97900	8.04200		8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		2,608.00000	2,800,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,808.00000	2,700,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		2,730.00000	2,926,000	8.56	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,692.00000	2,588,000	8.56	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,489.00000	2,680,000	8.53	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,928.00000	2,819,000	8.53	0.00	0	0.00
R204	On	07/02/2013	Bond Future			8.06300	8.13000		8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		2,837.00000	3,013,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		3,433.00000	3,303,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		2,952.00000	3,127,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		3,319.00000	3,187,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		2,725.00000	2,901,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,552.00000	3,421,000	8.33	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.02200	6.13500		1.48	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,159.00000	2,341,000	1.63	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.63	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,237.00000	2,418,000	1.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.63	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,081.00000	2,263,000	1.63	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.63	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.05100	6.18400		1.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,496.00000	1,669,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		47.00000	37,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,558.00000	1,731,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		41.00000	32,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,436.00000	1,606,000	1.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		54.00000	41,000	1.82	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.99400	6.15600		1.43	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		366.00000	462,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		545.00000	455,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		393.00000	492,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		515.00000	428,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		341.00000	433,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		577.00000	484,000	1.41	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.82500	6.03900		1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		408.00000	515,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		443.00000	358,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		431.00000	541,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		421.00000	339,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		385.00000	489,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		465.00000	377,000	1.13	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future			8.00800	8.05000		8.21	9,600,544.52	98	22,226.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,879.00000	4,083,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		130.00000	103,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,116.00000	4,325,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		107.00000	85,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,644.00000	3,843,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		157.00000	125,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		3,506.00000	3,298,000	7.97	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		139.00000	162,000	7.97	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,546.00000	2,359,000	8.06	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		318.00000	362,000	8.06	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		973.00000	1,067,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,248.00000	1,111,000	8.21	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		1,932.00000	2,079,000	8.41	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		572.00000	488,000	8.41	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			8.10300	8.14600		10.49	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,327.00000	4,502,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,176.00000	1,122,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,510.00000	4,688,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,104.00000	1,053,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,147.00000	4,319,000	10.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,252.00000	1,194,000	10.79	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.18300	8.22800		10.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,069.00000	3,224,000	10.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.25	Put		2,955.00000	2,877,000	10.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,206.00000	3,363,000	10.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,834.00000	2,758,000	10.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		2,936.00000	3,091,000	10.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,081.00000	3,003,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.26500	8.31300		9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,357.00000	3,519,000	9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,673.00000	3,594,000	9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,485.00000	3,650,000	9.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,550.00000	3,474,000	9.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,231.00000	3,395,000	9.95	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,799.00000	3,722,000	9.95	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.06200	8.09900		9.42	0.00	0	9,510.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,202.00000	5,412,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		62.00000	52,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,464.00000	5,676,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		49.00000	42,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,942.00000	5,149,000	10.14	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		77.00000	65,000	10.14	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,788.00000	3,589,000	9.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	7.50	Call		156.00000	176,000	9.17	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,752.00000	2,572,000	9.27	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		352.00000	392,000	9.27	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,064.00000	1,149,000	9.46	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,354.00000	1,220,000	9.46	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,095.00000	2,230,000	9.69	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		625.00000	541,000	9.69	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.14700	8.18500		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,552.00000	4,712,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,364.00000	1,304,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,746.00000	4,909,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,283.00000	1,226,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,362.00000	4,519,000	12.00	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,450.00000	1,388,000	12.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.22200	8.26200		11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,272.00000	3,418,000	11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,340.00000	3,260,000	11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,418.00000	3,566,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,204.00000	3,127,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,130.00000	3,276,000	11.62	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,480.00000	3,400,000	11.62	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.29800	8.34000		11.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		2,976.00000	3,137,000	11.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,862.00000	4,793,000	11.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,102.00000	3,261,000	11.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	8.05	Put		4,708.00000	4,636,000	11.09	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		2,859.00000	3,017,000	11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		5,027.00000	4,954,000	11.05	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.97100	9.00200		16.87	0.00	0	2,933.00
R209	On	03/05/2012	Bond Future	9.00	Call		1,730.00000	1,801,000	16.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,745.00000	1,579,000	16.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		1,928.00000	2,007,000	16.93	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,563.00000	1,405,000	16.93	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,544.00000	1,608,000	16.83	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,942.00000	1,769,000	16.83	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.04400	9.07600		21.21	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,566.00000	4,664,000	21.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,276.00000	3,132,000	21.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,771.00000	4,873,000	21.58	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,117.00000	2,977,000	21.58	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,364.00000	4,459,000	21.46	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,441.00000	3,294,000	21.46	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.11100	9.14400		21.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,393.00000	4,520,000	21.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.00	Put		5,475.00000	5,357,000	21.46	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,571.00000	4,695,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,275.00000	5,153,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,224.00000	4,347,000	21.43	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,688.00000	5,565,000	21.43	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.17900	9.21300		20.99	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,078.00000	5,210,000	20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,667.00000	6,549,000	20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,253.00000	5,380,000	20.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,464.00000	6,341,000	20.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,912.00000	5,042,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,883.00000	6,763,000	20.82	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			139.56748	140.39842			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,398.00000	567,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		1,348.00000	517,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future	138.95	Call		1,448.00000	617,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.50791	118.51705			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		317.00000	308,000		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		267.00000	258,000		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		367.00000	358,000		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			115.91892	115.92384			0.00	0	2,752.00
R212	On	03/05/2012	Bond Future	115.30	Call		624.00000	619,000		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		574.00000	569,000		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		674.00000	669,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.88700	8.91400		15.11	0.00	0	4,359.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,348.00000	3,466,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		771.00000	677,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,623.00000	3,749,000	15.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.30	Put		673.00000	587,000	15.45	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,080.00000	3,191,000	15.33	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		879.00000	778,000	15.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.96400	8.99100		18.96	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,988.00000	5,090,000	19.24	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		3,020.00000	2,913,000	19.24	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,208.00000	5,314,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,868.00000	2,765,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,771.00000	4,870,000	19.18	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,177.00000	3,067,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.03600	9.06300		19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,772.00000	4,875,000	19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,255.00000	5,151,000	19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,962.00000	5,067,000	19.31	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,061.00000	4,960,000	19.31	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,586.00000	4,693,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,455.00000	5,356,000	19.23	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.11100	9.13900		18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,344.00000	5,487,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,399.00000	6,331,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,528.00000	5,667,000	18.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		6,201.00000	6,129,000	18.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,170.00000	5,312,000	18.51	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,609.00000	6,540,000	18.51	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			9.00900	9.03600			0.00	0	1,500.00
R214	On	03/05/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		1,916.00000	1,701,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		1,833.00000	1,618,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		1,999.00000	1,784,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.08000	9.10700			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		2,474.00000	2,262,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		2,392.00000	2,179,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		2,557.00000	2,345,000		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			1.24140	1.21840		15.63	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.15	Call		795.00000	979,000	14.75	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.15	Put		111.00000	65,000	14.75	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.20	Call		467.00000	599,000	14.81	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.20	Put		283.00000	185,000	14.81	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,217.00000	1,441,000	16.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		33.00000	27,000	16.39	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.25740	1.23400		16.56	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		683.00000	813,000	15.93	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		451.00000	347,000	15.93	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		479.00000	572,000	16.76	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		747.00000	606,000	16.76	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		973.00000	1,144,000	15.58	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		241.00000	178,000	15.58	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.27350	1.25030		16.81	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		832.00000	954,000	16.50	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		609.00000	499,000	16.50	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		634.00000	728,000	17.26	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		911.00000	773,000	17.26	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,095.00000	1,251,000	15.99	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		372.00000	296,000	15.99	0.00	0	0.00
Total for Derivatives :									227,315,567.92	27,984	1,131,740.00

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		20,000,000,000.00		200,000	100,000.00
AA04	On	22/03/2017	Spot Bond		100.00000	100.00000		2,900,000,000,000.00		29,000,000	700,000,000.00
AA05	On	22/03/2019	Spot Bond		5.00000	5.00000			0.00	0	1,600,000,000.00
AB05	On	01/09/2012	Spot Bond		100.00000	100.00000		260,000,000,000.00		2,600,000	1,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			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	3,000,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	6,100,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			34,000,000,000.00	340,000	100,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	5,500,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			360,000,000,000.00	3,600,000	1,800,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			240,000,000,000.00	2,400,000	1,200,000.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			16,087,903,600,000.00	160,879,036	80,439,518.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	2,000,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			260,000,000,000.00	2,600,000	1,300,000.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,900,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			1,500,000,000,000.00	15,000,000	15,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000		180,000,000,000.00		1,800,000	900,000.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000		375,375,014,400,000.00	3,753,750,144	3,750,000.00	
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,000,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		350,000,000,000.00		3,500,000	17,500,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000		560,000,000,000.00	560,000,000,000.00	5,600,000	1,400,000.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB05	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP550	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP560	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP570	On	07/06/2012			100.00000	100.00000			0.00	0	2,000,000.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311LOn 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22BOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000		72,776,000,000.00		727,760	363,880.00
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		25,000,000,000,000.00		250,000,000	1,044,000,000.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	668,000,000.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	1,040,000,000.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	725,000,000.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	166,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	177,000,000.00
BG42D	On	15/03/2017			100.00000	100.00000		23,600,000,000,000.00		236,000,000	118,000,000.00
BG42Y	On	15/03/2017			100.00000	100.00000		19,000,000,000,000.00		190,000,000	95,000,000.00
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
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		68,582,600,000.00		685,826	342,913.00
BLG1C	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
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			1,250,000,000,000.00	12,500,000	3,400,000.00
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
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			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
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			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On 14/02/2017 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
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
CLN250On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN258On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN259On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN260On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN261	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	9.65000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000		200,000,000.00	2,000,000.00	2,000,000	1,000,000.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	15,300,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	2,510,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ10COn	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11COn	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12COn	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13COn	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL002On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL004On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3On	02/04/2012	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
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			700,000,000,000.00	7,000,000	82,467,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			900,000,000,000.00	9,000,000	130,882,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ170L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ173L	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	46,744,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			1,443,000,000,000.00	156,000,000	413,650,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			35,000,000,000.00	3,500,000	355,563,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			47,100,000,000.00	6,000,000	33,969,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			90,000,000,000.00	12,000,000	247,396,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			760,000,000,000.00	7,600,000	3,800,000.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000,000.00	4,000,000	2,000,000.00
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		120,000,000,000.00	1,200,000,000.00	1,200,000	25,600,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000,000.00	2,000,000	1,000,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000		100,000,000,000.00	1,000,000,000.00	1,000,000	500,000.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013			100.00000	100.00000			0.00	0	10,000.00
FRE2B1	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000		200,000,000.00		2,000,000	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			1,440,000,000,000.00	14,400,000	4,100,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
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			200,000,000,000.00	2,000,000	2,000,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	24.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000		200,000,000.00	200,000,000.00	2,000,000	1,000,000.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			60,000,000,000.00	600,000	100,000.00
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	10,000,000.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	29,036,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	20,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		200,000,000,000.00	200,000,000,000.00	2,000,000	1,000,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000		180,000,000,000.00	180,000,000,000.00	1,800,000	900,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			200,000,000,000.00	2,000,000	1,000,000.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	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			0.00	0	0.00
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		600,000,000,000.00	6,000,000,000.00	6,000,000	3,000,000.00
IND223	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		3,200,000,000,000.00	32,000,000,000.00	32,000,000	32,000,000.00
IND226	On	26/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012	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
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			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
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		2,779,500,000,000.00		27,795,000	9,265,000.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING131	On	24/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	100.00000		41,600,000,000,000.00	416,000,000	416,000,000	310,000,000.00
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	100.00000		7,420,500,000,000.00	74,205,000	74,205,000	24,735,000.00
ING142	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	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
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			200,000,000,000.00	2,000,000	1,000,000.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	800,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5,000,000.00
IV03	On	31/03/2012	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		920,000,000,000.00	920,000,000,000.00	9,200,000	4,600,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000		140,000,000,000.00	140,000,000,000.00	1,400,000	700,000.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	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
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			8,000,000,000,000.00	80,000,000	80,000,000.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00

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		42,700,000,000,000.00	427,000,000	427,000,000	427,000,000.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000		5,432,180,000,000.00	54,321,800	54,321,800	32,860,900.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000		100,000,000,000.00	1,000,000	1,000,000	500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025	On 26/05/2014	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
MBF026	On 05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
MBF027	On 07/10/2014	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
MBP010	On 30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP014	On 29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP015	On 29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP160	On 13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP170	On 23/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP180	On 28/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP190	On 18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP200	On 17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP210	On 11/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP220	On 09/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP230	On 13/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP240	On 22/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP250	On 22/03/2015	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
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	82,200,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			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
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			492,600,000,000.00	4,926,000	16,963,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			1,263,781,800,000.00	12,637,818	11,537,818.00
MTNC0On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000		90,000,000,000.00		900,000	350,000.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		180,000,000,000.00		1,800,000	900,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		371,000,000,000.00		3,710,000	10,355,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B On	19/04/2013	Spot Bond			100.00000	100.00000			280,000,000,000.00	2,800,000	1,400,000.00
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			160,000,000,000.00	1,600,000	800,000.00
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			40,000,000,000.00	400,000	200,000.00
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
NCLN4 On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	24,300,000.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,800,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			2,920,000,000,000.00	29,200,000	7,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000		80,000,000,000.00		800,000	400,000.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,800,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	95,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
OTCA0	On	30/04/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
OTCA0	On	30/04/2013			100.00000	100.00000		840,000,000,000.00		8,400,000	2,100,000.00
OTCA0	On	30/04/2014			100.00000	100.00000		0.00		0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000		0.00		0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000		0.00		0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000		0.00		0	0.00
PBET0	On	13/09/2015			100.00000	100.00000		0.00		0	0.00
PCF02	On	06/07/2012			100.00000	100.00000		0.00		0	0.00
PCF03	On	06/04/2015			100.00000	100.00000		0.00		0	0.00
PCF03	On	02/03/2016			100.00000	100.00000		0.00		0	0.00
PNP03	On	21/02/2013			100.00000	100.00000		0.00		0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000		0.00		0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000		0.00		0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000		0.00		0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		280,000,000,000.00		2,800,000	600,000.00
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
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.88000	6.93000		193,164,865,856,960.00	28,076,288,642	20,449,302,321.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.50000	8.53000		45,591,061,813,500.00	5,363,654,331	10,238,677,612.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			214.46008	214.45265		13,294,809,279,360.00	61,992,000	536,498,541.00	
R197	On	07/12/2023			2.10000	2.08000		489,747,300,000.00	233,213,000	630,429,539.00	
R201	On	21/12/2014			6.21000	6.29000		10,110,117,793,320.00	1,628,038,292	4,585,883,931.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.33000	2.32500			611,769,956,290.00	262,562,213	1,408,376,963.00
R203	On	15/09/2017	Spot Bond			7.46000	7.50500			23,404,419,568,680.00	3,137,321,658	7,241,500,644.00
R204	On	21/12/2018	Spot Bond			7.75000	7.80500			33,135,709,822,750.00	4,275,575,461	6,627,182,722.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.99000	6.09500			8,876,216,448,600.00	1,481,839,140	4,445,309,495.00
R207	On	15/01/2020	Spot Bond			7.96000	8.00000			34,694,089,553,440.00	4,358,553,964	10,043,477,686.00
R208	On	31/03/2021	Spot Bond			8.02000	8.05500			18,346,239,179,900.00	2,287,560,995	8,670,748,152.00
R209	On	31/03/2036	Spot Bond			8.93500	8.96500			16,932,422,930,200.00	1,895,066,920	5,307,191,920.00
R210	On	31/03/2028	Spot Bond			2.35000	2.30500			138,650,000,000.00	59,000,000	942,909,116.00
R211	On	31/01/2017	Spot Bond			0.79000	0.79000			4,740,000,000.00	6,000,000	3,028,020,848.00
R212	On	31/01/2022	Spot Bond			2.08000	2.08000			1,133,600,000,000.00	545,000,000	1,559,524,939.00
R213	On	28/02/2031	Spot Bond			8.85000	8.87500			15,967,861,893,000.00	1,804,278,180	2,783,112,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			5,500,950,000,000.00	846,300,000	3,446,935,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	5,273,500.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	43,400,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			7,200,000,000.00	72,000,000	2,500,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			1,150,000,000.00	200,000	4,100,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	800,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	15,200,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN825On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869On	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN886	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN887	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN888	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN889	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN891	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN892	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN893	On	19/04/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	2,000,000.00
SYN894	On	20/04/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
SYN895	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN897	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN898	On	16/05/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
SYN899	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN900	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	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
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
SYN903	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN904	On	04/04/2012			100.00000	100.00000			0.00	0	0.00
SYN905	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012			100.00000	100.00000		38,400,000,000,000.00		384,000,000	192,000,000.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	1,626,248.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
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
THE7A2	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			480,000,000,000.00	4,800,000	1,200,000.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			1,522,900,000,000.00	15,229,000	1,024,129,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			2,100,000,000,000.00	21,000,000	231,864,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	40,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	19,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000		160,000,000,000.00		1,600,000	800,000.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			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
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000		1,380,000,000,000.00		13,800,000	58,657,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	126,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017			100.00000	100.00000		500,000,000,000.00		5,000,000	38,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			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
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	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
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							1,076,944,259,796,000.00	63,039,252,180	105,540,801,230.00
Grand Total:							1,076,944,487,111,570.00	63,039,280,164	105,541,932,970.00