

# Daily MTM Report

Daily summary for: 27/03/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 18/06/2012 Foreign Exchange Future			7.69020	7.68310		15.37	47,879,185.20	6,226	211,575.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		491.00000	494,000	14.27	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		58.00000	54,000	14.27	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		452.00000	455,000	14.20	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		69.00000	65,000	14.20	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		532.00000	536,000	14.35	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		49.00000	46,000	14.35	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		111.00000	109,000	17.65	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		528.00000	519,000	17.65	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		10.00000	9,000	15.83	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		943.00000	949,000	15.83	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		61.00000	59,000	20.08	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		878.00000	869,000	20.08	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		49.00000	48,000	20.96	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		1,016.00000	1,008,000	20.96	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		43.00000	42,000	21.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,110.00000	1,102,000	21.55	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		706.00000	711,000	14.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		23.00000	21,000	14.64	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		321.00000	322,000	14.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		138.00000	132,000	14.79	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		131.00000	129,000	17.08	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		448.00000	439,000	17.08	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		95.00000	93,000	18.26	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		612.00000	603,000	18.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		203.00000	201,000	15.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		270.00000	261,000	15.66	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,205.00000	1,197,000	22.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		38.00000	37,000	22.13	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		221.00000	220,000	15.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		238.00000	230,000	15.37	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,592.00000	1,584,000	24.47	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		25.00000	24,000	24.47	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		70.00000	68,000	19.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		787.00000	778,000	19.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		661.00000	666,000	14.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		28.00000	26,000	14.57	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		211.00000	203,000	15.23	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		244.00000	243,000	15.23	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.79340	7.78570		16.39	4,013,601.00	515	11,475.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		688.00000	690,000	14.84	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		102.00000	97,000	14.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		650.00000	652,000	14.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		114.00000	109,000	14.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		726.00000	729,000	14.84	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		90.00000	86,000	14.84	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		128.00000	123,000	14.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		614.00000	616,000	14.85	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,418.00000	1,410,000	22.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		104.00000	103,000	22.04	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		313.00000	313,000	16.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		427.00000	420,000	16.83	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		158.00000	157,000	19.93	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		972.00000	964,000	19.93	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,511.00000	1,502,000	22.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		97.00000	95,000	22.46	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,147.00000	1,138,000	20.77	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		133.00000	131,000	20.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		390.00000	390,000	16.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		304.00000	297,000	16.01	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		803.00000	795,000	19.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		189.00000	188,000	19.04	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		254.00000	253,000	17.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		568.00000	560,000	17.71	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.89550	7.88670		16.76	3,947,750.00	500	12,531.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		523.00000	526,000	15.99	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		336.00000	331,000	15.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		501.00000	504,000	16.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		364.00000	359,000	16.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		545.00000	549,000	15.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		308.00000	304,000	15.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		520.00000	514,000	17.12	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		407.00000	409,000	17.12	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,395.00000	1,388,000	21.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		182.00000	183,000	21.06	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.00780	7.99810		17.20	0.00	0	8,562.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		565.00000	563,000	17.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		517.00000	505,000	17.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		547.00000	546,000	17.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		549.00000	538,000	17.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		584.00000	582,000	16.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		486.00000	474,000	16.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,386.00000	1,372,000	20.64	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		284.00000	280,000	20.64	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		512.00000	510,000	17.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		614.00000	602,000	17.51	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.19270	8.18090		17.73	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		566.00000	532,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,363.00000	1,317,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		555.00000	521,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,402.00000	1,356,000	19.54	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	13/12/2013	Foreign Exchange Future	8.93	Call		577.00000	543,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,324.00000	1,278,000	19.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.85220	8.84410		18.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,275.00000	1,215,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		931.00000	863,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,255.00000	1,195,000	18.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		961.00000	893,000	18.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,296.00000	1,235,000	18.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		902.00000	833,000	18.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		624.00000	562,000	16.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,468.00000	1,414,000	16.79	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.92630	9.91820		19.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,851.00000	1,779,000	18.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,133.00000	1,053,000	18.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,830.00000	1,758,000	19.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,162.00000	1,082,000	19.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,872.00000	1,800,000	18.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,104.00000	1,024,000	18.89	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.69020	7.68310			15.37	38,451.00	5	947.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		7,543.00000	7,353,000	19.18	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		74,233.00000	73,333,000	19.18	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		7,014.00000	6,829,000	19.48	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		78,704.00000	77,809,000	19.48	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		8,125.00000	7,930,000	18.87	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		69,815.00000	68,910,000	18.87	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.79340	7.78570		16.39	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		41,221.00000	41,256,000	15.82	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		27,691.00000	26,956,000	15.82	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		38,973.00000	38,993,000	16.01	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		30,443.00000	29,693,000	16.01	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		43,597.00000	43,649,000	15.62	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		25,067.00000	24,349,000	15.62	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			7.89550	7.88670		16.76	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		45,214.00000	45,474,000	16.66	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		43,864.00000	43,244,000	16.66	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		43,376.00000	43,619,000	16.84	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		47,026.00000	46,389,000	16.84	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		47,131.00000	47,410,000	16.46	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		40,781.00000	40,180,000	16.46	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.27010	12.23110		12.70	42,270,494.50	3,445	53,485.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		519.00000	536,000	12.09	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		138.00000	116,000	12.09	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		487.00000	503,000	12.16	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		156.00000	133,000	12.16	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		553.00000	572,000	12.01	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		122.00000	102,000	12.01	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		1,161.00000	1,196,000	14.40	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		30.00000	26,000	14.40	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		482.00000	447,000	13.54	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		213.00000	217,000	13.54	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.42650	12.38560		13.90	86,985.50	7	1,413.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		211.00000	213,000	16.54	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,275.00000	1,237,000	16.54	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		203.00000	205,000	16.66	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,317.00000	1,279,000	16.66	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		218.00000	221,000	16.41	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,232.00000	1,195,000	16.41	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,128.00000	1,160,000	12.83	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		92.00000	84,000	12.83	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.58030	12.53740		15.17	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		676.00000	695,000	14.85	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		589.00000	565,000	14.85	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		656.00000	674,000	14.96	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		619.00000	594,000	14.96	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		698.00000	716,000	14.75	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		561.00000	536,000	14.75	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09250	0.09280		16.70	0.00	0	3,351.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		39.00000	36,000	22.50	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,559.00000	1,586,000	22.50	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		10.00000	9,000	24.94	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,530.00000	2,559,000	24.94	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		151.00000	141,000	19.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		671.00000	691,000	19.31	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09390	0.09410		16.75	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		514.00000	498,000	17.56	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		404.00000	408,000	17.56	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		217.00000	210,000	20.26	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		1,107.00000	1,120,000	20.26	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,186.00000	1,163,000	16.65	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		76.00000	73,000	16.65	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09520	0.09550		17.79	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		706.00000	684,000	18.52	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		496.00000	504,000	18.52	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		374.00000	360,000	20.74	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		1,164.00000	1,180,000	20.74	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,350.00000	1,318,000	17.68	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		140.00000	138,000	17.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.24970	10.24000		12.16	5,227,347.00	510	45,090.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		187.00000	182,000	12.71	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		347.00000	332,000	12.71	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		171.00000	166,000	12.89	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		381.00000	366,000	12.89	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		203.00000	199,000	12.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		313.00000	299,000	12.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		282.00000	267,000	12.34	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		222.00000	217,000	12.34	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		515.00000	518,000	11.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		75.00000	68,000	11.82	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		680.00000	686,000	12.05	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		40.00000	36,000	12.05	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		814.00000	822,000	12.31	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		24.00000	22,000	12.31	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		478.00000	480,000	11.86	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		88.00000	80,000	11.86	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		157.00000	145,000	12.01	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		347.00000	345,000	12.01	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		454.00000	439,000	13.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		144.00000	139,000	13.26	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.39270	10.38260		13.49	5,196,350.00	500	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		287.00000	262,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		630.00000	595,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		269.00000	245,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		662.00000	628,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		305.00000	280,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		598.00000	563,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,001.00000	994,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		68.00000	51,000	12.00	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.53440	10.52390		13.79	0.00	0	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		553.00000	551,000	13.46	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		419.00000	407,000	13.46	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		531.00000	529,000	13.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		447.00000	435,000	13.56	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		576.00000	575,000	13.36	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		392.00000	381,000	13.36	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.88150	10.86840		14.08	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		604.00000	605,000	15.03	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,229.00000	1,217,000	15.03	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		591.00000	592,000	15.11	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,266.00000	1,254,000	15.11	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		618.00000	618,000	14.95	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,193.00000	1,180,000	14.95	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			421.59700	422.79100			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			427.68800	428.90300			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			383.35300	384.50200			0.00	0	897.00
ALBI	On	02/08/2012	Index Future			388.89200	390.06100			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.62500	7.61790		14.56	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		20.00000	20,000	19.03	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		502.00000	495,000	19.03	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		17.00000	17,000	19.56	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		549.00000	542,000	19.56	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		24.00000	23,000	18.51	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		456.00000	448,000	18.51	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.60200	7.59400		15.58	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		2.00000	1,000	24.60	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		308.00000	299,000	24.60	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		1.00000	1,000	26.10	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		357.00000	349,000	26.10	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		3.00000	2,000	23.09	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		259.00000	250,000	23.09	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry			47.44610	6.24100		15.13	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.28	Call		26.00000	41,170,000	15.94	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.28	Put		61.00000	0,000	15.94	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.33	Call		15.00000	41,120,000	17.50	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.33	Put		100.00000	0,000	17.50	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.23	Call		49.00000	41,220,000	15.88	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.23	Put		34.00000	0,000	15.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.98950	8.01330		11.62	0.00	0	22,831.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		414.00000	394,000	11.68	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		51.00000	55,000	11.68	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		375.00000	356,000	11.67	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		62.00000	67,000	11.67	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		454.00000	433,000	11.69	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		41.00000	44,000	11.69	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.01810	8.04130		12.52	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		207.00000	198,000	13.16	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		402.00000	416,000	13.16	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		191.00000	183,000	13.30	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		436.00000	451,000	13.30	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		223.00000	214,000	13.03	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		368.00000	382,000	13.03	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.04880	8.07100		12.93	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		349.00000	335,000	13.01	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		367.00000	375,000	13.01	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		329.00000	316,000	13.13	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		397.00000	406,000	13.13	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		370.00000	356,000	12.91	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		338.00000	346,000	12.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.09370	9.11520		15.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,090.00000	2,070,000	14.44	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		275.00000	276,000	14.44	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,052.00000	2,032,000	14.42	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		287.00000	288,000	14.42	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,133.00000	2,113,000	14.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		268.00000	269,000	14.56	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.72970	7.73700		11.56	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		65.00000	60,000	13.60	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		478.00000	480,000	13.60	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		58.00000	53,000	13.82	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		521.00000	523,000	13.82	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		73.00000	68,000	13.37	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		436.00000	438,000	13.37	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.81670	7.82360		11.33	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		308.00000	298,000	11.26	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		193.00000	190,000	11.26	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		282.00000	272,000	11.29	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		217.00000	214,000	11.29	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		336.00000	326,000	11.22	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		171.00000	168,000	11.22	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			7.90170	7.90780		11.82	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		370.00000	362,000	11.69	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		266.00000	264,000	11.69	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		346.00000	338,000	11.76	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		292.00000	290,000	11.76	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		396.00000	387,000	11.62	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		242.00000	239,000	11.62	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future				0.00000			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.20240	0.20500			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.00250	0.00250			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.03710	0.03680			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.08180	0.08000			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.10400	0.10120			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.10440	0.10510			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.07420	0.07890			0.00	0	16,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On 18/06/2012	Can-Do Future			0.03620	0.03950			0.00	0	16,000.00
CHF / R	On 18/06/2012	Foreign Exchange Future			8.50550	8.50440		13.82	6,379,125.00	750	28,369.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.10	Call		85.00000	76,000	16.60	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.10	Put		681.00000	671,000	16.60	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.15	Call		78.00000	69,000	16.81	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.15	Put		724.00000	714,000	16.81	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.05	Call		92.00000	83,000	16.39	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.05	Put		638.00000	628,000	16.39	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future			8.63040	8.62900		15.52	0.00	0	50.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.75	Call		333.00000	323,000	15.89	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.75	Put		454.00000	443,000	15.89	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.80	Call		316.00000	307,000	16.07	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.80	Put		487.00000	477,000	16.07	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.70	Call		351.00000	341,000	15.70	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.70	Put		422.00000	411,000	15.70	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future			8.75540	8.75400		16.20	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call		594.00000	587,000	15.49	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put		346.00000	337,000	15.49	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call		570.00000	564,000	15.63	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put		372.00000	364,000	15.63	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call		618.00000	612,000	15.34	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put		320.00000	312,000	15.34	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI			384.36800	385.45200			3,843,680.00	1	201.00
GOVI	On	03/05/2012	GOVI	382.00	Call		34,520.00000	23,680,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		34,420.00000	23,580,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		34,620.00000	23,780,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			389.92200	391.02500			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		10,250.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	780,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		10,150.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	880,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		10,350.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	680,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			171.50900	171.48800			6,860,360.00	4	550.00
IGOV	On	02/08/2012	Index Future			173.98700	173.96800			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			463.42900	463.42900			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			470.05300	470.05300			0.00	0	152.00

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	5.61000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.65000	5.62000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.67000	5.64000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.71000	5.67000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.74000	5.69000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.79000	5.74000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.94000	5.85000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.11000	6.04000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.31000	6.25000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.54000	6.48000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.78000	6.72000				0.00	0	2,000.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			7.02000	6.96000				0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.27990	6.28090			10.11	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			115.00000	114,000	10.35	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			134.00000	134,000	10.35	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		96.00000	95,000	10.59	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		165.00000	165,000	10.59	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		141.00000	136,000	10.11	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		110.00000	106,000	10.11	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.33720	6.33800		12.89	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		274.00000	274,000	12.89	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		179.00000	180,000	12.89	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		247.00000	247,000	12.89	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		202.00000	203,000	12.89	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		303.00000	302,000	12.89	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		158.00000	158,000	12.89	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.38110	6.38010		13.74	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		318.00000	317,000	13.70	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		275.00000	273,000	13.70	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		294.00000	293,000	13.73	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		301.00000	299,000	13.73	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		343.00000	342,000	13.68	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		250.00000	248,000	13.68	0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.82400	6.78400		3.29	0.00	0	11,534.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,739.00000	4,606,000	3.56	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.56	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Call		4,896.00000	4,764,000	3.56	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.56	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.20	Call		4,581.00000	4,449,000	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		0.00000	0,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,830.00000	1,951,000	3.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		42.00000	31,000	3.15	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		164.00000	132,000	3.19	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,111.00000	1,211,000	3.19	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		454.00000	388,000	3.24	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		567.00000	633,000	3.24	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		1,906.00000	1,782,000	3.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		48.00000	56,000	3.38	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.91500	6.87000		3.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,579.00000	3,456,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		178.00000	192,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,709.00000	3,584,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		160.00000	173,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,448.00000	3,326,000	4.03	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		194.00000	210,000	4.03	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.98500	6.93500		3.68	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,434.00000	1,358,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,251.00000	1,316,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,510.00000	1,431,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,186.00000	1,248,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,360.00000	1,286,000	3.64	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,318.00000	1,385,000	3.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future			7.05900	7.00300		3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,141.00000	1,078,000	3.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.75	Put		1,789.00000	1,868,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,199.00000	1,134,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,718.00000	1,796,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,085.00000	1,024,000	3.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,861.00000	1,943,000	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			8.45300	8.39800		11.90	120,966.03	1	29,388.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,742.00000	5,282,000	12.37	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		295.00000	348,000	12.37	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,129.00000	5,661,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		246.00000	291,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,361.00000	4,910,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		352.00000	414,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,153.00000	5,582,000	11.53	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		354.00000	270,000	11.53	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,933.00000	3,257,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,058.00000	868,000	11.72	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		2,367.00000	2,051,000	11.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,417.00000	1,615,000	11.90	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		4,620.00000	4,191,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		495.00000	580,000	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			8.53500	8.47800		15.53	0.00	0	530.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,639.00000	5,310,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,179.00000	3,372,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,909.00000	5,572,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,005.00000	3,190,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,380.00000	5,059,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,366.00000	3,567,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,454.00000	5,735,000	15.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,333.00000	3,092,000	15.28	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,177.00000	4,863,000	15.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,523.00000	3,730,000	15.48	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,367.00000	9,750,000	15.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,494.00000	1,356,000	15.03	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,601.00000	8,969,000	15.04	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,731.00000	1,577,000	15.04	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		5,692.00000	5,362,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,143.00000	3,335,000	15.54	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.60700	8.54800		15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,485.00000	6,172,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,684.00000	4,901,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,735.00000	6,415,000	15.09	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,494.00000	4,704,000	15.09	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,247.00000	5,940,000	15.03	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,888.00000	5,111,000	15.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.68300	8.62200		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		6,027.00000	5,750,000	15.05	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,113.00000	7,374,000	15.05	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,238.00000	5,955,000	15.07	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,877.00000	7,132,000	15.07	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,819.00000	5,549,000	15.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,354.00000	7,622,000	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			215.31602	215.55483			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		555.00000	316,000		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		505.00000	266,000		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		605.00000	366,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			254.95683	254.96867			0.00	0	1,019.00
R197	On	03/05/2012	Bond Future	251.00	Call		3,969.00000	3,957,000		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		3,919.00000	3,907,000		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		4,019.00000	4,007,000		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			6.13400	6.09300		2.39	0.00	0	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,018.00000	3,916,000	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		4,137.00000	4,035,000	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		3,900.00000	3,798,000	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			6.16700	6.12000		2.86	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,103.00000	3,002,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		46.00000	51,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,206.00000	3,104,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		40.00000	44,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,000.00000	2,900,000	3.06	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		52.00000	58,000	3.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.15400	6.10200		2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,328.00000	1,258,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		524.00000	559,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,395.00000	1,324,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		490.00000	525,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,263.00000	1,195,000	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		559.00000	597,000	2.59	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.11000	6.04900		2.31	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,092.00000	1,030,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		734.00000	781,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,144.00000	1,080,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		697.00000	742,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,041.00000	981,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		772.00000	821,000	2.29	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/05/2012	Bond Future			189.34857	189.35596			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		644.00000	651,000		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		694.00000	701,000		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		594.00000	601,000		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			7.41800	7.36700		5.73	0.00	0	3,524.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,954.00000	5,727,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1.00000	1,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,161.00000	5,934,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1.00000	1,000	6.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.70	Call		5,747.00000	5,520,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		2.00000	2,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,856.00000	2,036,000	5.57	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		202.00000	155,000	5.57	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,347.00000	1,500,000	5.62	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		373.00000	299,000	5.62	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		970.00000	833,000	5.71	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		600.00000	691,000	5.71	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,085.00000	1,891,000	5.87	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		174.00000	208,000	5.87	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.50900	7.45600		7.02	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,759.00000	4,567,000	7.36	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		418.00000	452,000	7.36	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,930.00000	4,736,000	7.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		386.00000	418,000	7.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,589.00000	4,400,000	7.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		450.00000	487,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.58900	7.53200		6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,681.00000	2,545,000	6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,797.00000	1,893,000	6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,800.00000	2,660,000	6.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,714.00000	1,806,000	6.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,567.00000	2,434,000	6.88	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,885.00000	1,984,000	6.88	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.67500	7.61400		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		876.00000	816,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,299.00000	5,474,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		923.00000	861,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		5,142.00000	5,316,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		830.00000	772,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,456.00000	5,634,000	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			7.70400	7.65900		6.99	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,469.00000	5,239,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		13.00000	15,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,707.00000	5,476,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		9.00000	11,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,231.00000	5,001,000	7.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		16.00000	19,000	7.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,549.00000	3,763,000	6.70	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		66.00000	48,000	6.70	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,194.00000	1,050,000	6.99	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		724.00000	813,000	6.99	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.79600	7.74900		8.94	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,499.00000	4,316,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		833.00000	884,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,681.00000	4,496,000	9.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		776.00000	826,000	9.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.45	Call		4,318.00000	4,139,000	9.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		891.00000	946,000	9.19	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.87600	7.82600		8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,172.00000	3,033,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,338.00000	2,439,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,308.00000	3,165,000	8.56	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,236.00000	2,333,000	8.56	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,042.00000	2,905,000	8.53	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,447.00000	2,550,000	8.53	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.95900	7.90600		8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,369.00000	3,234,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,935.00000	3,045,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,491.00000	3,353,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,827.00000	2,934,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,249.00000	3,117,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,046.00000	3,159,000	8.33	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.91300	5.87100		1.48	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,584.00000	2,516,000	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		2,662.00000	2,594,000	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		2,506.00000	2,438,000	1.63	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.63	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.92700	5.87600		1.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,894.00000	1,827,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		21.00000	24,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,958.00000	1,891,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		17.00000	21,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,830.00000	1,763,000	1.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		24.00000	27,000	1.82	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.84600	5.78400		1.43	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		590.00000	548,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		342.00000	371,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		625.00000	582,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		319.00000	348,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		556.00000	515,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		365.00000	395,000	1.41	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.66100	5.57900		1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		645.00000	598,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		267.00000	294,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		675.00000	627,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		252.00000	278,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		616.00000	570,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		283.00000	311,000	1.13	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future			7.91300	7.86300		8.21	0.00	0	21,226.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,825.00000	4,555,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		42.00000	50,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,077.00000	4,805,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		34.00000	40,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,574.00000	4,306,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		53.00000	63,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,587.00000	2,810,000	7.97	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		254.00000	199,000	7.97	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,736.00000	1,916,000	8.06	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		541.00000	444,000	8.06	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,463.00000	1,283,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		704.00000	802,000	8.21	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,658.00000	2,424,000	8.41	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		264.00000	308,000	8.41	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			8.00500	7.95200		10.49	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,074.00000	4,850,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		882.00000	944,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,271.00000	5,044,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		824.00000	883,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,879.00000	4,659,000	10.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		943.00000	1,009,000	10.79	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.08100	8.02600		10.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,652.00000	3,481,000	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		2,486.00000	2,603,000	10.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,802.00000	3,627,000	10.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,378.00000	2,491,000	10.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,508.00000	3,341,000	10.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,601.00000	2,722,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.16200	8.10500		9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,927.00000	3,764,000	9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,195.00000	3,320,000	9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,067.00000	3,901,000	9.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,084.00000	3,206,000	9.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,794.00000	3,634,000	9.95	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,313.00000	3,442,000	9.95	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.96800	7.92300		9.42	0.00	0	9,510.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,209.00000	5,942,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		20.00000	23,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,479.00000	6,211,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		16.00000	17,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,939.00000	5,673,000	10.14	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		25.00000	29,000	10.14	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,852.00000	3,068,000	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		269.00000	215,000	9.17	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		1,924.00000	2,099,000	9.27	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		573.00000	479,000	9.27	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,551.00000	1,376,000	9.46	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		793.00000	887,000	9.46	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,821.00000	2,594,000	9.69	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		302.00000	345,000	9.69	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.05000	8.00300		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,289.00000	5,076,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,043.00000	1,105,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,498.00000	5,282,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		977.00000	1,036,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,083.00000	4,874,000	12.00	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,114.00000	1,179,000	12.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.12200	8.07300		11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,849.00000	3,686,000	11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,845.00000	2,961,000	11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,009.00000	3,842,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,724.00000	2,836,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,697.00000	3,537,000	11.62	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,975.00000	3,095,000	11.62	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.19700	8.14600		11.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,508.00000	3,366,000	11.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,324.00000	4,465,000	11.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,641.00000	3,496,000	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		4,177.00000	4,314,000	11.09	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,379.00000	3,239,000	11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,476.00000	4,619,000	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			8.90300	8.83200		16.87	0.00	0	2,998.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,349.00000	1,990,000	16.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,049.00000	1,244,000	16.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,595.00000	2,217,000	16.93	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		915.00000	1,091,000	16.93	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,116.00000	1,777,000	16.83	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,199.00000	1,414,000	16.83	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.97500	8.90300		21.21	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,265.00000	4,907,000	21.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,655.00000	2,851,000	21.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,491.00000	5,124,000	21.58	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,517.00000	2,704,000	21.58	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,044.00000	4,693,000	21.46	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,801.00000	3,004,000	21.46	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.04000	8.96600		21.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,050.00000	4,739,000	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		4,791.00000	5,042,000	21.46	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,238.00000	4,921,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,600.00000	4,846,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,864.00000	4,560,000	21.43	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,987.00000	5,245,000	21.43	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.10800	9.03200		20.99	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,741.00000	5,433,000	20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,983.00000	6,246,000	20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,923.00000	5,609,000	20.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,787.00000	6,044,000	20.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,562.00000	5,260,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,186.00000	6,454,000	20.82	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			140.46922	140.29067			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,291.00000	1,469,000		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		1,241.00000	1,419,000		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		1,341.00000	1,519,000		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			118.47977	118.48922			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		289.00000	280,000		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		239.00000	230,000		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		339.00000	330,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			116.50363	116.50898			0.00	0	2,752.00
R212	On	03/05/2012	Bond Future	115.30	Call		1,209.00000	1,204,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		1,159.00000	1,154,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		1,259.00000	1,254,000		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			8.79900	8.74400		15.11	0.00	0	4,359.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,308.00000	3,931,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		380.00000	444,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,623.00000	4,237,000	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		322.00000	377,000	15.45	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,999.00000	3,632,000	15.33	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		447.00000	520,000	15.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.87300	8.81700		18.96	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,763.00000	5,463,000	19.24	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,432.00000	2,575,000	19.24	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,004.00000	5,697,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,302.00000	2,437,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,526.00000	5,232,000	19.18	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,570.00000	2,718,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.94300	8.88500		19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,461.00000	5,201,000	19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,569.00000	4,761,000	19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,667.00000	5,401,000	19.31	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,391.00000	4,577,000	19.31	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,264.00000	5,009,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,758.00000	4,955,000	19.23	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.01700	8.95700		18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,070.00000	5,814,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,740.00000	5,944,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,262.00000	6,000,000	18.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,550.00000	5,748,000	18.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,882.00000	5,630,000	18.51	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,936.00000	6,144,000	18.51	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			8.95100	8.87600			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		626.00000	1,236,000		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		543.00000	1,153,000		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		709.00000	1,319,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.02100	8.94400			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		1,178.00000	1,795,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		1,095.00000	1,712,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,261.00000	1,878,000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.21700	1.21450		15.18	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		753.00000	770,000	14.83	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		108.00000	100,000	14.83	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		431.00000	440,000	15.18	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		286.00000	270,000	15.18	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,175.00000	1,197,000	14.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		30.00000	27,000	14.70	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.23220	1.23020		16.89	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		652.00000	655,000	16.11	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		458.00000	441,000	16.11	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		454.00000	455,000	17.12	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		760.00000	741,000	17.12	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		937.00000	944,000	15.47	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		243.00000	230,000	15.47	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.24800	1.24610		17.04	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		800.00000	801,000	16.65	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		619.00000	601,000	16.65	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		607.00000	607,000	17.52	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		926.00000	907,000	17.52	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,058.00000	1,061,000	15.92	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		377.00000	361,000	15.92	0.00	0	0.00
<b>Total for Derivatives :</b>									<b>125,864,295.23</b>	<b>12,464</b>	<b>1,123,776.00</b>

### i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond		5.00000	5.00000		260,000,000,000.00		52,000,000	26,100,000.00
AB05	On	01/09/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	20,010,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	4,000,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	80,439,518.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	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			1,720,000,000,000.00	17,200,000	8,600,000.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			15,200,000,000,000.00	152,000,000	76,000,000.00
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			1,820,000,000,000.00	18,200,000	23,000,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	12,000,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			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			0.00	0	17,850,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000		26,000,000,000,000.00	260,000,000		0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	3,000,000.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			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			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	17,200,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000		12,000,000,000,000.00		120,000,000	30,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000		1,349,600,000,000.00		112,000,000	56,000,000.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN20	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	1,000,000.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00

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

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000		1,800,000,000,000.00		18,000,000	20,700,000.00
DV22	On	07/02/2020			100.00000	100.00000		26,400,700,000,000.00		264,007,000	78,500,000.00
DV23	On	27/02/2023			100.00000	100.00000		45,600,600,000,000.00		456,006,000	123,000,000.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000		2,808,344,800,000.00		28,083,448	20,153,598.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000		12,000,000,000,000.00		120,000,000	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ173L	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			9,340,400,000,000.00	93,404,000	47,704,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			11,614,364,750,000.00	1,255,607,000	566,594,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			7,520,100,000,000.00	752,010,000	228,103,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			518,202,050,000.00	66,013,000	34,666,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			2,476,582,500,000.00	330,211,000	160,711,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	5,000,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	600,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	1,000,000.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	500,000.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000		200,000,000	200,000,000.00	2,000,000	2,010,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000		3,636,000,000,000.00		36,360,000	19,680,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	62,000,000.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	100,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		13,600,000,000,000.00		136,000,000	27,000,000.00
HWAY2	On	07/12/2023			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		4,180,000,000,000.00		41,800,000	19,900,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	11,796,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			420,000,000,000.00	4,200,000	2,100,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000		8,000,000,000,000.00		80,000,000	80,000,000.00
IND227	On	03/07/2012			100.00000	100.00000		30,000,000,000,000.00		300,000,000	300,000,000.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	150,000,000.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	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
IVA206	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000		1,140,000,000,000.00		11,400,000	5,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			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
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP011	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP014	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP015	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP181	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP191	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP201	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP211	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP221	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP231	On	13/02/2015			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		30,000,000,000,000.00	300,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MTN03	On	13/07/2015			100.00000	100.00000		5,800,000,000,000.00		58,000,000	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	4,000,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	10,537,818.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	50,000.00
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			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	8,500,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	9,900,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN4:On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 25/01/2016 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
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH10	On	20/11/2018	Spot Bond	100.00000	100.00000		0.00	0	0.00
NET31	On	30/04/2012	Spot Bond	100.00000	100.00000		0.00	0	0.00
NET41	On	16/02/2013	Spot Bond	100.00000	100.00000		0.00	0	0.00
NET42	On	17/05/2012	Spot Bond	100.00000	100.00000		0.00	0	0.00
NET43	On	13/07/2012	Spot Bond	100.00000	100.00000		0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond	100.00000	100.00000		0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		6,000,000,000,000.00		60,000,000	30,512,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	30/11/2018			100.00000	100.00000			1,380,000,000,000.00	13,800,000	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	10,000.00
NRA02	On	31/05/2023			100.00000	100.00000			15,600,000,000,000.00	156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			880,000,000,000.00	8,800,000	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		16,600,000,000,000.00		166,000,000	96,000,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000		20,000,000,000.00		200,000	200,000.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			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
PR2A1fOn	15/06/2014	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
PR2A2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	3,340,000.00
PR2A3fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	740,000.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.78000	6.74000		241,282,652,288,760.00	35,587,411,842	22,986,025,621.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.41500	8.36000		251,653,733,300,970.00	29,905,375,318	9,584,714,633.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			214.05768	214.26186			137,323,979,066,656.00	641,527,924	605,656,827.00
R197	On	07/12/2023	Spot Bond			2.04000	2.04000			2,134,947,799,560.00	1,046,543,039	386,499,000.00
R201	On	21/12/2014	Spot Bond			6.11000	6.07000			81,678,033,395,660.00	13,367,926,906	4,584,983,931.00
R202	On	07/12/2033	Spot Bond			2.30000	2.30000			4,875,532,207,600.00	2,119,796,612	1,061,962,400.00
R203	On	15/09/2017	Spot Bond			7.37500	7.32500			133,971,825,749,000.00	18,165,671,288	6,634,484,263.00
R204	On	21/12/2018	Spot Bond			7.66000	7.61500			142,675,399,007,320.00	18,626,031,202	6,407,372,708.00
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			5.89000	5.85000			37,927,147,160,000.00	6,439,244,000	4,964,272,798.00
R207	On	15/01/2020	Spot Bond			7.87000	7.82000			189,107,249,398,000.00	24,028,875,400	7,558,334,500.00
R208	On	31/03/2021	Spot Bond			7.93000	7.88500			185,553,563,907,400.00	23,398,936,180	8,572,746,607.00
R209	On	31/03/2036	Spot Bond			8.87000	8.80000			173,341,558,110,000.00	19,542,453,000	10,813,960,302.00
R210	On	31/03/2028	Spot Bond			2.30000	2.31000			3,713,705,094,700.00	1,614,654,389	928,438,100.00
R211	On	31/01/2017	Spot Bond			0.79000	0.79000			2,113,587,781,090.00	2,675,427,571	2,794,159,480.00
R212	On	31/01/2022	Spot Bond			2.02000	2.02000			3,509,920,407,200.00	1,737,584,360	1,463,583,100.00
R213	On	28/02/2031	Spot Bond			8.76500	8.71000			59,808,082,680,000.00	6,823,512,000	2,475,435,833.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			58,013,787,000,000.00	8,925,198,000	4,226,438,607.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		5,360,000,000,000.00	53,600,000,000.00	53,600,000	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	5,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000		50,000,000,000.00	500,000,000.00	500,000	7,250,000.00
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			0.00	0	38,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	100,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	12,000.00
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
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	100,000.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	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		1,720,000,000,000.00		17,200,000	8,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	2,500,000.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN865On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On	13/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On	20/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886On	03/04/2012	Spot Bond			100.00000	100.00000		1,600,000,000,000.00	16,000,000	16,000,000	16,000,000.00
SYN887On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN889On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN890On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN891	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
SYN893	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN904	On	04/04/2012			100.00000	100.00000			0.00	0	0.00
SYN905	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE7A10	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A5	On	18/10/2012			100.00000	100.00000		20,000,000,000.00		200,000	2,870,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A10	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B10	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C10	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D10	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A10	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			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			204,940,000,000,000.00	2,049,400,000	1,024,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			65,900,400,000,000.00	659,004,000	344,904,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			16,300,000,000,000.00	163,000,000	181,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			46,000,000,000,000.00	460,000,000	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	17,000,000.00
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
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	150,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500		30,300,000,000.00		4,000,000	2,000,000.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD000	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD000	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		11,400,500,000,000.00		114,005,000	57,805,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		11,000,000,000,000.00		110,000,000	126,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000		2,800,000,000,000.00		28,000,000	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		6,600,000,000,000.00		66,000,000	38,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		10,800,000,000,000.00		108,000,000	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00

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

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

---

**Total for j-Bonds :** 2,442,180,798,453,920.00 224,315,279,479 103,193,376,644.00

---

**Grand Total:** 2,442,180,924,318,210.00 244,315,291,943 103,194,500,420.00

---