

# Daily MTM Report

Daily summary for: 30/03/2012

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			7.76170	7.84360		15.28	394,139,126.00	50,780	198,729.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		626.00000	551,000	14.23	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		32.00000	39,000	14.23	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		582.00000	510,000	14.17	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		38.00000	48,000	14.17	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		670.00000	594,000	14.29	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		26.00000	32,000	14.29	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		143.00000	121,000	17.23	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		399.00000	459,000	17.23	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		5.00000	6,000	15.99	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,099.00000	1,018,000	15.99	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		74.00000	64,000	19.63	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		730.00000	802,000	19.63	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		60.00000	51,000	20.51	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		866.00000	939,000	20.51	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		52.00000	44,000	21.09	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		958.00000	1,032,000	21.09	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		856.00000	776,000	14.54	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		12.00000	14,000	14.54	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		422.00000	364,000	14.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		78.00000	102,000	14.55	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		170.00000	144,000	16.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		326.00000	382,000	16.67	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		120.00000	102,000	17.81	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		476.00000	540,000	17.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		270.00000	227,000	15.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		176.00000	215,000	15.28	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,051.00000	1,127,000	21.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		45.00000	39,000	21.66	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		297.00000	251,000	15.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		153.00000	189,000	15.13	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,434.00000	1,512,000	23.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		28.00000	24,000	23.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		87.00000	74,000	19.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		643.00000	712,000	19.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		808.00000	729,000	14.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		14.00000	17,000	14.48	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		131.00000	164,000	14.98	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		325.00000	276,000	14.98	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.86550	7.94830		16.31	196,637.50	25	11,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		816.00000	744,000	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
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		68.00000	79,000	14.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		775.00000	705,000	14.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		77.00000	90,000	14.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		857.00000	785,000	14.68	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		59.00000	70,000	14.68	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		87.00000	102,000	14.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		735.00000	667,000	14.73	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,271.00000	1,342,000	21.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		119.00000	107,000	21.60	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		375.00000	338,000	16.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		327.00000	373,000	16.52	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		184.00000	166,000	19.54	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		836.00000	901,000	19.54	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,362.00000	1,434,000	22.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		110.00000	99,000	22.01	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,005.00000	1,073,000	20.37	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		153.00000	138,000	20.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		469.00000	424,000	15.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		221.00000	259,000	15.74	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		674.00000	736,000	18.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		222.00000	201,000	18.67	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		302.00000	273,000	17.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		454.00000	508,000	17.38	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.96710	8.05170		16.75	199,177.50	25	12,186.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		609.00000	562,000	15.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		257.00000	295,000	15.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		583.00000	539,000	15.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		281.00000	322,000	15.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		635.00000	587,000	15.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		233.00000	270,000	15.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		422.00000	470,000	16.93	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		474.00000	437,000	16.93	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,256.00000	1,326,000	20.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		208.00000	193,000	20.85	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.07860	8.16590		17.25	0.00	0	8,562.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		638.00000	597,000	16.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		422.00000	468,000	16.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		617.00000	578,000	17.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		451.00000	499,000	17.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		659.00000	617,000	16.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		393.00000	438,000	16.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,249.00000	1,317,000	20.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		315.00000	296,000	20.51	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		579.00000	541,000	17.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		513.00000	562,000	17.40	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.26580	8.35310		17.87	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		587.00000	561,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,212.00000	1,273,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		575.00000	549,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,250.00000	1,311,000	19.55	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	13/12/2013	Foreign Exchange Future	8.93	Call		599.00000	572,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,174.00000	1,234,000	19.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.92790	9.00820		18.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,297.00000	1,260,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		789.00000	832,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,279.00000	1,240,000	18.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		821.00000	862,000	18.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,316.00000	1,281,000	18.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		758.00000	803,000	18.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		506.00000	535,000	16.75	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,514.00000	1,463,000	16.75	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.00200	10.08230		19.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,876.00000	1,830,000	18.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		994.00000	1,028,000	18.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,854.00000	1,808,000	19.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,022.00000	1,056,000	19.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,898.00000	1,851,000	18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		966.00000	999,000	18.92	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.76170	7.84360			15.28	0.00	0	882.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			9,373.00000	7,988,000	18.72	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			60,013.00000	66,818,000	18.72	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			8,663.00000	7,389,000	19.03	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			64,303.00000	71,219,000	19.03	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			10,155.00000	8,649,000	18.42	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		55,795.00000	62,479,000	18.42	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.86550	7.94830		16.31	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		49,518.00000	44,784,000	15.55	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		19,728.00000	23,274,000	15.55	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		46,846.00000	42,331,000	15.74	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		22,056.00000	25,821,000	15.74	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		52,329.00000	47,372,000	15.36	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		17,539.00000	20,862,000	15.36	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			7.96710	8.05170		16.75	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		52,608.00000	48,610,000	16.45	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		34,758.00000	39,220,000	16.45	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		50,464.00000	46,632,000	16.64	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		37,614.00000	42,242,000	16.64	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		54,856.00000	50,686,000	16.26	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		32,006.00000	36,296,000	16.26	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.39280	12.46410		13.45	13,148,760.80	1,061	61,858.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		685.00000	635,000	12.58	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		71.00000	92,000	12.58	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		647.00000	598,000	12.65	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		83.00000	105,000	12.65	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		729.00000	672,000	12.50	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		65.00000	79,000	12.50	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		1,385.00000	1,316,000	15.37	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		21.00000	23,000	15.37	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		331.00000	376,000	13.77	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		295.00000	269,000	13.77	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.55100	12.62290		14.53	0.00	0	1,413.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		267.00000	248,000	16.68	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,094.00000	1,147,000	16.68	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		258.00000	239,000	16.80	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,135.00000	1,188,000	16.80	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		277.00000	257,000	16.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,054.00000	1,106,000	16.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,331.00000	1,269,000	12.94	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		58.00000	68,000	12.94	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.70550	12.77950		15.15	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		793.00000	755,000	14.65	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		464.00000	500,000	14.65	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		769.00000	732,000	14.75	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		490.00000	527,000	14.75	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		817.00000	778,000	14.55	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		438.00000	473,000	14.55	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09440	0.09540		17.02	0.00	0	3,351.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		56.00000	49,000	22.29	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,316.00000	1,409,000	22.29	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		15.00000	13,000	24.86	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,275.00000	2,373,000	24.86	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		223.00000	195,000	19.24	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		483.00000	555,000	19.24	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09580	0.09680		16.47	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		655.00000	597,000	17.18	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		275.00000	317,000	17.18	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		272.00000	248,000	19.65	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		892.00000	968,000	19.65	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,419.00000	1,328,000	16.44	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		39.00000	48,000	16.44	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09720	0.09820		17.54	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		850.00000	792,000	18.21	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		370.00000	412,000	18.21	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		447.00000	417,000	20.30	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		967.00000	1,037,000	20.30	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,571.00000	1,484,000	17.59	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		91.00000	104,000	17.59	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.33910	10.41490		12.63	3,918,518.90	379	46,075.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		246.00000	219,000	12.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		231.00000	280,000	12.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		226.00000	201,000	13.01	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		261.00000	312,000	13.01	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		271.00000	239,000	12.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		206.00000	250,000	12.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		182.00000	223,000	12.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		297.00000	262,000	12.57	0.00	0	1,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		654.00000	592,000	12.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		39.00000	53,000	12.11	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		836.00000	768,000	12.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		21.00000	29,000	12.50	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		978.00000	906,000	12.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		13.00000	17,000	12.79	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		611.00000	550,000	12.01	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		46.00000	61,000	12.01	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		89.00000	117,000	12.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		454.00000	406,000	12.26	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		325.00000	380,000	13.39	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		190.00000	169,000	13.39	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.48390	10.55970		13.78	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		359.00000	324,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		525.00000	566,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		339.00000	305,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		555.00000	597,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		352.00000	344,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		468.00000	536,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,155.00000	1,087,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		45.00000	53,000	13.00	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.62530	10.70340		14.06	0.00	0	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		645.00000	608,000	13.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		332.00000	373,000	13.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		620.00000	584,000	13.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		357.00000	399,000	13.73	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		671.00000	632,000	13.52	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		308.00000	347,000	13.52	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.97470	11.05570		14.16	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		663.00000	644,000	15.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,100.00000	1,162,000	15.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		648.00000	630,000	15.12	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,135.00000	1,198,000	15.12	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		677.00000	658,000	14.96	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,064.00000	1,126,000	14.96	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			423.43800	420.83200			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			429.52700	426.89500			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			384.79400	382.67900			0.00	0	899.00
ALBI	On	02/08/2012	Index Future			390.32700	388.19200			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.69410	7.77630		14.82	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		32.00000	21,000	18.40	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		356.00000	427,000	18.40	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		26.00000	17,000	18.89	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		400.00000	473,000	18.89	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		38.00000	26,000	17.95	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		312.00000	382,000	17.95	0.00	0	0.00
ANY DA	On	30/03/2012	Any day expiry			6.30420	6.31180		12.73	0.00	0	0.00
ANY DA	On	30/03/2012	Any day expiry	6.28	Call		44.00000	28,000	12.73	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	30/03/2012	Any day expiry	6.28	Put		8.00000	0,000	12.73	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.33	Call		16.00000	0,000	12.73	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.33	Put		30.00000	22,000	12.73	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.23	Call		88.00000	78,000	12.73	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	6.23	Put		2.00000	0,000	12.73	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry			7.96010	7.99770		9.38	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	7.99	Call		24.00000	0,000	9.38	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	7.99	Put		16.00000	29,000	9.38	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	8.04	Call		6.00000	0,000	9.38	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	8.04	Put		48.00000	79,000	9.38	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	7.94	Call		62.00000	21,000	9.38	0.00	0	0.00
ANY DAOn	30/03/2012	Any day expiry	7.94	Put		4.00000	0,000	9.38	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.97320	8.02700		11.33	47,839.20	6	22,825.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		421.00000	377,000	11.49	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		44.00000	54,000	11.49	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		381.00000	339,000	11.46	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		54.00000	66,000	11.46	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		462.00000	416,000	11.52	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		35.00000	43,000	11.52	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.00470	8.05840		12.34	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		206.00000	187,000	13.01	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		384.00000	419,000	13.01	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		191.00000	173,000	13.15	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		419.00000	455,000	13.15	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	203,000	12.87	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		351.00000	385,000	12.87	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.03890	8.09250		12.74	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		348.00000	323,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		345.00000	373,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		327.00000	304,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		374.00000	404,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		371.00000	343,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		318.00000	343,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.12130	9.16330		15.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,130.00000	2,090,000	14.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		267.00000	269,000	14.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,091.00000	2,051,000	14.36	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		278.00000	280,000	14.36	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,173.00000	2,133,000	14.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		260.00000	262,000	14.51	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.75370	7.83870		11.63	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		80.00000	62,000	13.55	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		391.00000	458,000	13.55	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		71.00000	55,000	13.77	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		432.00000	501,000	13.77	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		90.00000	70,000	13.31	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		351.00000	416,000	13.31	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.84120	7.92680		11.42	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		362.00000	310,000	11.22	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		144.00000	178,000	11.22	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		332.00000	284,000	11.29	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		164.00000	202,000	11.29	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		393.00000	338,000	11.14	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		125.00000	156,000	11.14	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			7.92570	8.01290		11.79	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		422.00000	372,000	11.64	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		213.00000	250,000	11.64	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		395.00000	348,000	11.72	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		236.00000	276,000	11.72	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		450.00000	398,000	11.56	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		191.00000	226,000	11.56	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			0.17640	0.14540			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future				0.00000			0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future			0.04330	0.05890			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.09190	0.11200			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.17240	0.14850			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.03100	0.05540			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.11500	0.08670			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			0.01670	0.02240			0.00	0	16,000.00
CHF / R	On 18/06/2012	Foreign Exchange Future			8.59720	8.65390		14.38	0.00	0	31,419.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.10	Call		109.00000	94,000	16.65	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.10	Put		555.00000	597,000	16.65	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.15	Call		100.00000	86,000	16.85	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.15	Put		596.00000	639,000	16.85	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.05	Call		119.00000	103,000	16.45	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.05	Put		515.00000	556,000	16.45	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future			8.72390	8.78070		15.42	0.00	0	50.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.75	Call		391.00000	359,000	15.60	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.75	Put		360.00000	385,000	15.60	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.80	Call		371.00000	340,000	15.78	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.80	Put		390.00000	416,000	15.78	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.70	Call		412.00000	379,000	15.42	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.70	Put		331.00000	355,000	15.42	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future			8.84930	8.90780		16.01	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call		670.00000	630,000	15.00	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put		268.00000	286,000	15.00	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call		644.00000	605,000	15.15	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put		292.00000	311,000	15.15	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call		697.00000	657,000	14.86	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put		245.00000	263,000	14.86	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			385.79800	383.75600			0.00	0	201.00
GOVI	On	03/05/2012	GOVI	382.00	Call		17,560.00000	37,980,000		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		17,460.00000	37,880,000		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		17,660.00000	38,080,000		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			391.34600	389.28500			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		0.00000	13,460,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		7,150.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		0.00000	13,360,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		7,250.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		0.00000	13,560,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		7,050.00000	0,000		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			171.09100	171.11700			0.00	0	550.00
IGOV	On	02/08/2012	Index Future			173.55200	173.58300			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			463.90200	463.42900			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			470.53200	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			5.61000	5.61000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.62000	5.62000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.64000	5.64000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.67000	5.66000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.69000	5.69000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.74000	5.74000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.86000	5.87000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.07000	6.08000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.27000	6.30000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.47000	6.52000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.68000	6.73000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.89000	6.94000				0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.32800	6.34910			10.16	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			150.00000	134,000	10.16	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			101.00000	106,000	10.16	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		122.00000	112,000	10.38	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		123.00000	134,000	10.38	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		180.00000	164,000	10.31	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		81.00000	86,000	10.31	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.38570	6.40670		12.72	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		316.00000	298,000	12.72	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		152.00000	155,000	12.72	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		287.00000	270,000	12.72	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		173.00000	177,000	12.72	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		347.00000	328,000	12.73	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		133.00000	135,000	12.73	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.42870	6.45090		13.66	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		357.00000	341,000	13.65	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		243.00000	250,000	13.65	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		331.00000	315,000	13.66	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		267.00000	274,000	13.66	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		384.00000	368,000	13.64	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		220.00000	227,000	13.64	0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.72600	6.82500		3.22	0.00	0	12,679.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,603.00000	4,931,000	3.52	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.52	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Call		4,760.00000	5,089,000	3.52	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.52	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.20	Call		4,445.00000	4,774,000	3.52	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	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,950.00000	1,642,000	3.13	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		27.00000	47,000	3.13	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		122.00000	189,000	3.18	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,204.00000	943,000	3.18	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		373.00000	519,000	3.22	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		622.00000	439,000	3.22	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		1,773.00000	2,078,000	3.40	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		50.00000	27,000	3.40	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.80900	6.91700		3.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,445.00000	3,732,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		188.00000	143,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,574.00000	3,865,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		169.00000	129,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,316.00000	3,599,000	4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		206.00000	158,000	4.00	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.86800	6.98900		3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,346.00000	1,524,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,315.00000	1,152,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,419.00000	1,605,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,247.00000	1,092,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,275.00000	1,447,000	3.64	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,385.00000	1,216,000	3.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.93200	7.06300		3.28	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,070.00000	1,235,000	3.25	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		1,871.00000	1,701,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,125.00000	1,296,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,797.00000	1,634,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,016.00000	1,177,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,945.00000	1,772,000	3.25	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.39700	8.49000		11.67	0.00	0	28,842.00
R186	On	03/05/2012	Bond Future	9.00	Call		4,959.00000	5,685,000	12.16	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		368.00000	228,000	12.16	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,334.00000	6,079,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		308.00000	186,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,592.00000	5,296,000	12.11	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		440.00000	278,000	12.11	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,864.00000	5,070,000	11.29	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		208.00000	280,000	11.29	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,458.00000	2,803,000	11.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		726.00000	937,000	11.48	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		1,819.00000	2,241,000	11.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,726.00000	1,282,000	11.67	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		3,885.00000	4,540,000	12.02	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		617.00000	406,000	12.02	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			8.47800	8.57300		15.34	2,358,917.40	20	630.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,075.00000	5,587,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,483.00000	3,127,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,332.00000	5,858,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,296.00000	2,954,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,830.00000	5,321,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,684.00000	3,307,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,906.00000	5,367,000	15.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,917.00000	3,246,000	15.20	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,638.00000	5,114,000	15.49	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,851.00000	3,460,000	15.49	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,993.00000	9,281,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,253.00000	1,408,000	14.87	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		9,201.00000	8,521,000	14.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,463.00000	1,651,000	14.93	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		5,126.00000	5,641,000	15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,445.00000	3,092,000	15.59	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.54900	8.64700		14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,948.00000	6,397,000	14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		5,035.00000	4,605,000	14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,187.00000	6,648,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,834.00000	4,416,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,721.00000	6,158,000	14.94	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,250.00000	4,808,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.62300	8.72400		15.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.50	Call		5,556.00000	5,968,000	15.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,539.00000	7,063,000	15.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,757.00000	6,179,000	15.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		7,293.00000	6,827,000	15.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,358.00000	5,760,000	15.00	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,790.00000	7,304,000	15.00	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.28866	215.28237			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		282.00000	289,000		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		232.00000	239,000		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		332.00000	339,000		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			256.63022	254.98756			0.00	0	1,019.00
R197	On	03/05/2012	Bond Future	251.00	Call		3,988.00000	5,630,000		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		3,938.00000	5,580,000		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		4,038.00000	5,680,000		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			6.03200	6.13200		2.36	0.00	0	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,921.00000	4,170,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,040.00000	4,288,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,803.00000	4,052,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.59	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.05600	6.16600		2.78	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,002.00000	3,233,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		49.00000	31,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,105.00000	3,337,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		43.00000	27,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,900.00000	3,129,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		55.00000	36,000	2.99	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.02900	6.15500		2.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,253.00000	1,410,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		556.00000	458,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,319.00000	1,480,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		522.00000	427,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,190.00000	1,341,000	2.55	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		594.00000	489,000	2.55	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.97000	6.11000		2.24	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,027.00000	1,164,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		778.00000	665,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,077.00000	1,220,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		739.00000	632,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		978.00000	1,110,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		818.00000	700,000	2.27	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R202	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/05/2012	Bond Future			189.99331	188.48629			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		1,514.00000	7,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		1,564.00000	57,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	43,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		1,464.00000	0,000		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			7.30000	7.39800		5.59	105,343.42	1	3,524.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,815.00000	6,253,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	1,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,022.00000	6,460,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.08	0.00	0	0.00

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		5,608.00000	6,045,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1.00000	0,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,949.00000	1,575,000	5.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		157.00000	221,000	5.42	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,418.00000	1,092,000	5.47	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		306.00000	418,000	5.47	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		861.00000	1,097,000	5.57	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		630.00000	428,000	5.57	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		1,950.00000	2,310,000	5.73	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		178.00000	100,000	5.73	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.38600	7.48900		6.92	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,628.00000	4,996,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		427.00000	355,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,798.00000	5,167,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		395.00000	324,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,459.00000	4,822,000	7.35	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		461.00000	384,000	7.35	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.45700	7.56800		6.84	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,582.00000	2,856,000	6.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,844.00000	1,665,000	6.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,700.00000	2,979,000	6.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,761.00000	1,587,000	6.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,471.00000	2,735,000	6.92	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,935.00000	1,746,000	6.92	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.53600	7.65300		6.43	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		830.00000	956,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,403.00000	5,076,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		876.00000	1,007,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		5,246.00000	4,924,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		786.00000	907,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,563.00000	5,231,000	6.23	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.61600	7.70900		6.81	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,211.00000	5,685,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		13.00000	6,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,449.00000	5,924,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		10.00000	3,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,972.00000	5,444,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		16.00000	7,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,782.00000	3,317,000	6.52	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		41.00000	57,000	6.52	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,011.00000	1,258,000	6.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		800.00000	566,000	6.81	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.70600	7.80300		8.78	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,276.00000	4,634,000	9.21	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		879.00000	753,000	9.21	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,456.00000	4,821,000	9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		821.00000	701,000	9.24	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		4,099.00000	4,450,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		941.00000	808,000	9.18	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.78000	7.88300		8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,002.00000	3,239,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,442.00000	2,183,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,134.00000	3,379,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,336.00000	2,085,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,875.00000	3,105,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,554.00000	2,288,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.86000	7.96700		8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,205.00000	3,491,000	8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		3,053.00000	2,844,000	8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,324.00000	3,620,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,942.00000	2,743,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,088.00000	3,369,000	8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,166.00000	2,952,000	8.40	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.78300	5.88400		1.46	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,563.00000	2,726,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,641.00000	2,804,000	1.61	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	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,485.00000	2,648,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.77800	5.89600		1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,866.00000	2,019,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		20.00000	10,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,931.00000	2,085,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		18.00000	9,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,802.00000	1,954,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		23.00000	12,000	1.73	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.66400	5.81000		1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		569.00000	664,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		350.00000	277,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		604.00000	703,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		328.00000	259,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		536.00000	627,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		375.00000	298,000	1.39	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.43300	5.61400		1.05	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		623.00000	716,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		277.00000	207,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		653.00000	748,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		262.00000	194,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		594.00000	684,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		292.00000	219,000	1.09	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			7.83100	7.92900		8.00	0.00	0	21,226.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,463.00000	4,983,000	8.52	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		47.00000	22,000	8.52	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,714.00000	5,239,000	8.55	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		37.00000	17,000	8.55	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,214.00000	4,728,000	8.49	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		59.00000	29,000	8.49	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,869.00000	2,388,000	7.75	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		170.00000	233,000	7.75	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,958.00000	1,543,000	7.84	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		397.00000	527,000	7.84	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,204.00000	1,500,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		812.00000	563,000	8.00	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,333.00000	2,757,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		305.00000	184,000	8.21	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.92100	8.02200		10.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,766.00000	5,177,000	10.84	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		952.00000	818,000	10.84	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,959.00000	5,377,000	10.87	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		890.00000	763,000	10.87	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,576.00000	4,980,000	10.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,017.00000	877,000	10.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.99300	8.09900		9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,415.00000	3,749,000	10.13	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		2,631.00000	2,410,000	10.13	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,560.00000	3,902,000	10.16	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,518.00000	2,305,000	10.16	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,276.00000	3,598,000	10.10	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,751.00000	2,517,000	10.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.07100	8.18200		10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,699.00000	4,015,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,356.00000	3,110,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,835.00000	4,157,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,241.00000	3,001,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,570.00000	3,879,000	9.98	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,479.00000	3,226,000	9.98	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.89200	7.99900		9.20	0.00	0	9,510.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,757.00000	6,385,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		23.00000	10,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,026.00000	6,657,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		17.00000	7,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,488.00000	6,113,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		29.00000	13,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,210.00000	2,643,000	8.94	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		172.00000	246,000	8.94	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,210.00000	1,720,000	9.04	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		404.00000	556,000	9.04	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,242.00000	1,586,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		938.00000	641,000	9.24	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,426.00000	2,922,000	9.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		362.00000	217,000	9.49	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.97200	8.08300		11.51	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,918.00000	5,400,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,139.00000	972,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,121.00000	5,612,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,067.00000	909,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,718.00000	5,191,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,215.00000	1,040,000	12.04	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.04100	8.15700		11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,562.00000	3,904,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,036.00000	2,717,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,715.00000	4,067,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,908.00000	2,599,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,415.00000	3,749,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,171.00000	2,844,000	11.55	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.11300	8.23400		11.17	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,257.00000	3,577,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,560.00000	4,209,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,385.00000	3,712,000	11.10	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		4,408.00000	4,064,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,133.00000	3,446,000	11.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,718.00000	4,360,000	11.06	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.85300	8.95000		16.61	0.00	0	2,998.00
R209	On	03/05/2012	Bond Future	9.00	Call		1,741.00000	2,139,000	16.61	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,358.00000	1,004,000	16.61	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		1,955.00000	2,383,000	16.68	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,192.00000	868,000	16.68	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,542.00000	1,910,000	16.57	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,542.00000	1,158,000	16.57	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.92400	9.02400		20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,653.00000	5,067,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,970.00000	2,619,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,865.00000	5,291,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,818.00000	2,479,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,444.00000	4,847,000	21.23	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,128.00000	2,766,000	21.23	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.98800	9.09000		21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,522.00000	4,910,000	21.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.00	Put		5,201.00000	4,819,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,699.00000	5,103,000	21.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,000.00000	4,633,000	21.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,348.00000	4,726,000	21.41	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,409.00000	5,017,000	21.41	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.05500	9.16000		20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,217.00000	5,571,000	20.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,416.00000	5,987,000	20.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,389.00000	5,751,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,210.00000	5,789,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,048.00000	5,393,000	20.67	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,628.00000	6,190,000	20.67	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			141.05820	139.93925			5,642,328.00	40	860.00
R210	On	03/05/2012	Bond Future	139.00	Call		939.00000	2,058,000		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		889.00000	2,008,000		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		989.00000	2,108,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			119.02620	118.47803			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		278.00000	826,000		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		228.00000	776,000		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		328.00000	876,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			117.23239	116.51749			58,616,195.00	500	3,252.00
R212	On	03/05/2012	Bond Future	115.30	Call		1,217.00000	1,932,000		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		1,167.00000	1,882,000		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		1,267.00000	1,982,000		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			8.75400	8.84600		14.85	0.00	0	4,359.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,599.00000	4,189,000	15.46	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		486.00000	341,000	15.46	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,899.00000	4,506,000	15.52	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		413.00000	285,000	15.52	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,308.00000	3,877,000	15.40	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		570.00000	405,000	15.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.82800	8.92200		18.75	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,191.00000	5,608,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,687.00000	2,364,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,420.00000	5,849,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,544.00000	2,234,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,965.00000	5,371,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,835.00000	2,502,000	18.97	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.89600	8.99400		19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,966.00000	5,334,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,920.00000	4,528,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,162.00000	5,540,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,732.00000	4,350,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,780.00000	5,138,000	19.10	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,120.00000	4,718,000	19.10	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.97000	9.07000		18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,583.00000	5,995,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,117.00000	5,765,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,766.00000	6,193,000	18.63	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,918.00000	5,581,000	18.63	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,404.00000	5,806,000	18.55	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,322.00000	5,960,000	18.55	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			8.90200	8.99900			0.00	0	1,500.00
R214	On	03/05/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		1,621.00000	838,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		1,538.00000	755,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		1,704.00000	921,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.97100	9.07000			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		2,183.00000	1,395,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		2,101.00000	1,313,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		2,266.00000	1,478,000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future			1.23050	1.24210		16.33	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.15	Call		978.00000	879,000	14.94	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.15	Put		57.00000	74,000	14.94	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.20	Call		593.00000	520,000	15.26	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.20	Put		172.00000	215,000	15.26	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,445.00000	1,334,000	16.51	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		24.00000	29,000	16.51	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.24600	1.25790		16.74	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		800.00000	731,000	16.00	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		329.00000	379,000	16.00	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		559.00000	509,000	16.96	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		588.00000	657,000	16.96	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,135.00000	1,042,000	15.42	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		164.00000	190,000	15.42	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.26190	1.27400		16.96	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		941.00000	875,000	16.57	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		481.00000	536,000	16.57	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		716.00000	665,000	17.42	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		756.00000	826,000	17.42	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,240.00000	1,154,000	15.87	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		280.00000	315,000	15.87	0.00	0	0.00
<b>Total for Derivatives :</b>									<b>478,372,843.72</b>	<b>52,837</b>	<b>1,011,188.00</b>
<b><u>i-Bonds</u></b>											
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			0.00	0	26,000,000.00
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	15,010,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	2,000,000.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	4,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000,000	2,000,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			26,000,000,000.00	260,000	130,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	4,000,000.00

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			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			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	2,368,000.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000		400,000,000.00	400,000,000.00	4,000,000	1,000,000.00
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
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			910,000,000,000.00	9,100,000	28,035,399.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	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
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,000,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	28,535,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000		52,000,000,000.00		520,000	260,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
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
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA05	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP550	On	23/04/2012			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
BCP560	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP570	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			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
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
BD311L	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			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000		600,000,000,000.00	6,000,000	1,500,000.00	
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		800,000,000,000.00		8,000,000	2,000,000.00
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
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			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
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000		4,000,000,000,000.00	40,000,000	40,000,000	40,000,000.00
CLN265	On	02/04/2013			100.00000	100.00000		5,000,000,000,000.00	50,000,000	50,000,000	50,000,000.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			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
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	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
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	60,010,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	100,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
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
DENG3	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000			112,300,000,000.00	1,123,000	80,113,000.00
DV23	On	27/02/2023			100.00000	100.00000			511,100,000,000.00	5,111,000	132,877,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	14,041,724.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	1,580,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			200,000,000.00	2,000,000	1,000,000.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			66,400,000,000.00	664,000	48,095,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			11,248,000,000.00	1,216,000	427,990,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			17,260,000,000.00	1,726,000	201,469,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			17,819,500,000.00	2,270,000	95,789,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			399,765,000,000.00	53,302,000	225,370,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	900,000.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			1,532,000,000,000.00	15,320,000	3,830,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	2,000,000.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	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
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			800,000,000,000.00	8,000,000	2,000,000.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			225,000,000,000,000.00	2,250,000,000	900,000,000.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			685,707,200,000.00	6,857,072	7,860,072.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	4,000,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			159,600,000.00	1,596,000	29,735,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	20,901,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	4,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000	1,500,000.00	
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000		15,000,000,000,000.00	150,000,000	150,000,000.00	
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000		23,500,000,000,000.00	235,000,000	235,000,000.00	
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND214	On	03/04/2012			100.00000	100.00000			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
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000		4,108,986,000,000.00		41,089,860	20,544,930.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			234,000,000,000.00	90,000,000	90,000,000.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			123,000,000,000,000.00	1,230,000,000	1,230,000,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			42,570,000,000.00	6,000,000	1,000,000.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			532,000,000,000.00	5,320,000	2,660,000.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027On 07/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP16On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP17On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP18On 28/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP19On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP20On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP21On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP22On 09/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP23On 13/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP24On 22/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP25On 22/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB2MOn 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB3MOn 13/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A502	On	14/08/2020			100.00000	100.00000			600,000,000,000.00	6,000,000	1,500,000.00
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			1,200,000,000,000.00	12,000,000	3,000,000.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	8,500,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			1,200,000,000,000.00	12,000,000	3,000,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000		800,000,000,000.00		8,000,000	2,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,900,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		104,000,000,000.00		1,040,000	520,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		1,200,000,000,000.00		12,000,000	10,500,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	1,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	86,000,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	100,000.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000		180,000,000,000.00	180,000,000,000.00	1,800,000	450,000.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000		640,000,000,000.00	640,000,000,000.00	6,400,000	1,600,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.69000	6.78500		132,438,270,570,000.00	19,796,453,000	16,160,448,321.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.36500	8.45500		73,558,304,228,500.00	8,793,580,900	9,300,350,931.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			214.19105	214.15233		67,915,296,739,972.30	317,078,126	873,319,945.00	
R197	On	07/12/2023			1.97000	2.04000		356,593,640,000.00	181,012,000	607,501,902.00	
R201	On	21/12/2014			6.01500	6.11000		4,214,626,290,000.00	700,686,000	4,324,883,931.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.28000	2.33000			123,251,122,800.00	54,057,510	1,153,338,500.00
R203	On	15/09/2017	Spot Bond			7.26500	7.36000			40,835,534,096,500.00	5,620,858,100	7,338,271,744.00
R204	On	21/12/2018	Spot Bond			7.58000	7.67000			30,777,312,724,520.00	4,060,331,494	7,143,216,994.00
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			5.77000	5.86500			9,334,463,660,000.00	1,617,758,000	5,964,053,000.00
R207	On	15/01/2020	Spot Bond			7.79500	7.89000			18,584,391,567,000.00	2,384,142,600	7,830,496,900.00
R208	On	31/03/2021	Spot Bond			7.86000	7.96500			42,407,837,594,100.00	5,395,399,185	9,049,397,185.00
R209	On	31/03/2036	Spot Bond			8.82500	8.92000			23,986,432,072,500.00	2,718,009,300	10,302,844,300.00
R210	On	31/03/2028	Spot Bond			2.27000	2.33000			814,930,000,000.00	359,000,000	1,070,007,014.00
R211	On	31/01/2017	Spot Bond			0.69000	0.79000			664,056,000,000.00	962,400,000	3,392,401,946.00
R212	On	31/01/2022	Spot Bond			1.95000	2.02000			653,250,000,000.00	335,000,000	1,484,577,728.00
R213	On	28/02/2031	Spot Bond			8.72500	8.81500			28,098,007,450,000.00	3,220,402,000	2,712,910,699.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			15,129,920,000,000.00	2,327,680,000	4,660,768,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000			16,100,000,000,000.00	161,000,000	641,500,000.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05L	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			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			880,000,000,000.00	8,800,000	2,200,000.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			2,990,000,000.00	520,000	260,000.00
SBN18	On	14/09/2013	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
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			14,000,000,000.00	140,000	170,000.00
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			130,000,000,000.00	1,300,000	650,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		34,550,425,000,000.00	5,315,450,000	4,500,000,000.00	
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	5,000,000.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			800,000,000.00	8,000,000	2,000,000.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN873	On 14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886	On 03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888	On 17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN889	On 19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN890	On 20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN891	On 03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN893	On 11/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN894	On 15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN895	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN904	On	04/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN905	On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN908	On	03/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN909	On	02/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	4,000,000.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
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			0.00	0	1,024,702,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	229,005,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	65,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	20,001,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000	4,000,000	1,000,000.00
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
VOD004	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD005	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			84,300,000,000.00	843,000	58,704,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	126,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA017	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
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
<b>Total for j-Bonds :</b>							<b>972,536,948,455,892.00</b>	<b>68,788,016,147</b>	<b>107,121,857,165.00</b>
<b>Grand Total:</b>							<b>972,537,426,828,736.00</b>	<b>68,788,068,984</b>	<b>107,122,868,353.00</b>