

# Daily MTM Report

Daily summary for: 13/04/2012

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			8.00740	7.97450		15.30	154,767,027.20	19,328	195,594.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		738.00000	769,000	14.85	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		14.00000	12,000	14.85	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		692.00000	722,000	14.76	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		18.00000	15,000	14.76	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		785.00000	817,000	14.94	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		11.00000	10,000	14.94	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		166.00000	174,000	15.89	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		292.00000	267,000	15.89	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		3.00000	3,000	17.81	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,227.00000	1,260,000	17.81	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		80.00000	82,000	18.30	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		606.00000	575,000	18.30	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		62.00000	63,000	19.27	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		738.00000	706,000	19.27	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		53.00000	54,000	19.92	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		829.00000	797,000	19.92	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		980.00000	1,012,000	16.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		6.00000	5,000	16.22	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		514.00000	542,000	14.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		40.00000	35,000	14.40	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		201.00000	211,000	15.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		227.00000	204,000	15.30	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		137.00000	143,000	16.48	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		363.00000	336,000	16.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		331.00000	351,000	14.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		107.00000	94,000	14.63	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		922.00000	889,000	20.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		46.00000	46,000	20.55	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		363.00000	384,000	14.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		89.00000	77,000	14.49	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,302.00000	1,269,000	22.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		26.00000	26,000	22.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		95.00000	98,000	17.65	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		521.00000	491,000	17.65	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		931.00000	963,000	15.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		7.00000	6,000	15.90	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		73.00000	63,000	14.35	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		397.00000	420,000	14.35	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.11440	8.08150		16.46	12,374,460.00	1,525	10,738.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		926.00000	956,000	15.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		45.00000	42,000	15.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		882.00000	911,000	14.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		51.00000	47,000	14.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		971.00000	1,001,000	15.20	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		40.00000	37,000	15.20	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		57.00000	53,000	14.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		838.00000	867,000	14.82	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,147.00000	1,116,000	20.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		128.00000	130,000	20.75	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		431.00000	447,000	15.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		250.00000	233,000	15.71	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		204.00000	209,000	18.60	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		723.00000	695,000	18.60	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,237.00000	1,205,000	21.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		118.00000	119,000	21.16	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		888.00000	858,000	19.48	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		169.00000	172,000	19.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		539.00000	560,000	14.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		158.00000	146,000	14.97	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		569.00000	543,000	17.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		250.00000	257,000	17.74	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		345.00000	356,000	16.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		364.00000	342,000	16.46	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		679.00000	705,000	14.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		98.00000	91,000	14.89	0.00	0	246.00

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			8.22020	8.18690		16.96	0.00	0	21,916.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		689.00000	710,000	15.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		202.00000	190,000	15.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		659.00000	679,000	15.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		222.00000	209,000	15.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		720.00000	743,000	15.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		183.00000	173,000	15.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		346.00000	328,000	16.20	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		533.00000	548,000	16.20	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,143.00000	1,113,000	20.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		230.00000	233,000	20.12	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.33570	8.30210		17.48	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		702.00000	717,000	16.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		350.00000	331,000	16.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		679.00000	693,000	16.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		377.00000	357,000	16.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		726.00000	743,000	15.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		324.00000	307,000	15.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,142.00000	1,112,000	19.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		344.00000	348,000	19.76	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		636.00000	649,000	16.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		434.00000	413,000	16.56	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.53180	8.49680		17.91	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		638.00000	646,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,119.00000	1,092,000	18.90	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	9.03	Call		625.00000	632,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,156.00000	1,128,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		652.00000	660,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,083.00000	1,056,000	18.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.18730	9.15320		18.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,370.00000	1,383,000	17.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		717.00000	696,000	17.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,351.00000	1,364,000	17.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		748.00000	727,000	17.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,390.00000	1,403,000	17.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		687.00000	666,000	17.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		456.00000	443,000	16.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,609.00000	1,630,000	16.45	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.26140	10.22730		19.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,958.00000	1,968,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		931.00000	907,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,935.00000	1,949,000	18.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		958.00000	938,000	18.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,978.00000	1,988,000	18.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		901.00000	877,000	18.46	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.00740	7.97450			15.30	40,037.00	5	790.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			10,329.00000	10,721,000	17.36	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			47,879.00000	44,981,000	17.36	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			9,456.00000	9,755,000	17.65	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	8.40	Put		52,006.00000	49,015,000	17.65		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		11,334.00000	11,794,000	17.06		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		43,884.00000	41,054,000	17.06		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.11440	8.08150		16.46		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		57,165.00000	59,406,000	14.95		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		14,055.00000	13,006,000	14.95		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		53,833.00000	55,952,000	14.97		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		15,723.00000	14,552,000	14.97		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		60,623.00000	62,980,000	14.93		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		12,513.00000	11,580,000	14.93		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.22020	8.18690		16.96		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		59,192.00000	60,945,000	15.71		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		27,822.00000	26,245,000	15.71		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		56,782.00000	58,442,000	15.91		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		30,412.00000	28,742,000	15.91		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		61,715.00000	63,562,000	15.52		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		25,345.00000	23,862,000	15.52		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.70880	12.71880		13.27	1,931,737.60		152	62,999.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		907.00000	896,000	13.38		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		38.00000	37,000	13.38		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		861.00000	849,000	13.12		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		42.00000	40,000	13.12		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		954.00000	943,000	13.65		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		35.00000	34,000	13.65		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	11.10	Call		1,630.00000	1,620,000	17.21	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		11.00000	11,000	17.21	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		187.00000	185,000	12.98	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		406.00000	394,000	12.98	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.87080	12.88130		14.28	0.00	0	2,323.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		306.00000	300,000	15.71	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		875.00000	879,000	15.71	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		295.00000	288,000	15.83	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		914.00000	917,000	15.83	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		319.00000	312,000	15.59	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		838.00000	841,000	15.59	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,574.00000	1,565,000	14.04	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		43.00000	44,000	14.04	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.03070	13.04030		14.88	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		912.00000	904,000	13.63	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		322.00000	324,000	13.63	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		885.00000	877,000	13.74	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		345.00000	347,000	13.74	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		941.00000	932,000	13.53	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		301.00000	302,000	13.53	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09890	0.09860		18.58	2,373.60	24	3,899.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		84.00000	82,000	21.30	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,024.00000	992,000	21.30	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		22.00000	20,000	24.39	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	0.12	Put		1,962.00000	1,930,000	24.39	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		345.00000	354,000	18.39	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		285.00000	264,000	18.39	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10040	0.10000		17.64	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		862.00000	893,000	16.78	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		162.00000	153,000	16.78	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		359.00000	372,000	18.48	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		659.00000	632,000	18.48	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,720.00000	1,760,000	17.27	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		20.00000	20,000	17.27	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10180	0.10150		18.16	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,053.00000	1,072,000	17.37	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		243.00000	232,000	17.37	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		552.00000	557,000	18.92	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		742.00000	717,000	18.92	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,857.00000	1,884,000	17.04	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		47.00000	44,000	17.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.48030	10.50950		12.33	31,493,301.50	3,005	45,544.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		278.00000	258,000	12.17	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		169.00000	178,000	12.17	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		252.00000	233,000	12.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		193.00000	203,000	12.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		305.00000	285,000	12.09	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		146.00000	155,000	12.09	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	10.30	Put		126.00000	134,000	12.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		335.00000	314,000	12.02	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		731.00000	704,000	12.16	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		22.00000	24,000	12.16	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		921.00000	892,000	12.77	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		12.00000	12,000	12.77	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,066.00000	1,038,000	13.22	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		7.00000	8,000	13.22	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		685.00000	659,000	12.01	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		26.00000	29,000	12.01	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		51.00000	56,000	11.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		510.00000	486,000	11.63	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		249.00000	260,000	12.52	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		208.00000	190,000	12.52	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.62920	10.65860		13.46	5,420,892.00	510	5,716.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		360.00000	317,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		427.00000	413,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		338.00000	323,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		455.00000	469,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		383.00000	340,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		400.00000	386,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,240.00000	1,212,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		31.00000	33,000	13.00	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		976.00000	934,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		67.00000	55,000	12.00	0.00	0	1,625.00

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			10.77870	10.80720		13.97	0.00	0	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		701.00000	676,000	13.16	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		284.00000	287,000	13.16	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		674.00000	649,000	13.27	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		307.00000	310,000	13.27	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		729.00000	703,000	13.05	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		262.00000	264,000	13.05	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.16090	11.18330		14.18	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		747.00000	702,000	14.73	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,057.00000	1,034,000	14.73	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		731.00000	687,000	14.81	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,091.00000	1,069,000	14.81	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		763.00000	718,000	14.65	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,023.00000	1,000,000	14.65	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			422.54000	422.67100			0.00	0	13.00
AL7T	On	02/08/2012	Index Future			428.54800	428.69000			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			384.03000	383.89800			0.00	0	899.00
ALBI	On	02/08/2012	Index Future			389.49100	389.36500			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.93950	7.90650		14.71	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		21.00000	21,000	17.06	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		215.00000	182,000	17.06	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		15.00000	15,000	17.85	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		259.00000	226,000	17.85	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	20/04/2012	Any day expiry	8.05	Call		29.00000	30,000	16.28	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Put		173.00000	141,000	16.28	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			6.55340	6.54280		11.11	0.00	0	1,000.00
ANY DAOn	30/04/2012	Any day expiry	6.50	Call		90.00000	95,000	11.55	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.50	Put		47.00000	42,000	11.55	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Call		61.00000	64,000	11.11	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Put		68.00000	61,000	11.11	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Call		125.00000	131,000	11.99	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Put		32.00000	28,000	11.99	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			8.23360	8.25110		10.83	0.00	0	1,000.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		266.00000	249,000	12.42	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		15.00000	15,000	12.42	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Call		222.00000	206,000	12.11	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Put		21.00000	22,000	12.11	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		311.00000	294,000	12.74	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		10.00000	10,000	12.74	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.24620	8.26360		11.33	362,832.80	44	22,824.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		627.00000	610,000	12.34	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		13.00000	14,000	12.34	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		580.00000	564,000	12.11	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		16.00000	18,000	12.11	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		674.00000	658,000	12.56	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		10.00000	12,000	12.56	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			8.28010	8.29660		12.44	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		297.00000	290,000	12.38	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		237.00000	246,000	12.38	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		273.00000	266,000	12.43	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		263.00000	272,000	12.43	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		323.00000	315,000	12.33	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		213.00000	221,000	12.33	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.31830	8.33290		12.90	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		472.00000	465,000	12.63	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		228.00000	236,000	12.63	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		445.00000	438,000	12.70	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		251.00000	259,000	12.70	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		501.00000	494,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		207.00000	215,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.38850	9.40550		15.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,365.00000	2,354,000	15.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		260.00000	266,000	15.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,322.00000	2,311,000	15.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		267.00000	273,000	15.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,409.00000	2,397,000	15.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		254.00000	259,000	15.51	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.01730	7.99190		11.16	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		101.00000	105,000	11.90	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		259.00000	238,000	11.90	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	18/06/2012	Foreign Exchange Future	8.20	Call		88.00000	91,000	12.15	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		296.00000	274,000	12.15	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		117.00000	121,000	11.65	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		225.00000	204,000	11.65	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.10750	8.08200		11.56	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		466.00000	485,000	11.26	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		93.00000	86,000	11.26	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		432.00000	449,000	11.29	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		109.00000	100,000	11.29	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		504.00000	523,000	11.31	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		81.00000	74,000	11.31	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.19660	8.17010		12.02	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		522.00000	536,000	11.45	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		156.00000	143,000	11.45	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		491.00000	504,000	11.52	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		175.00000	161,000	11.52	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		554.00000	572,000	11.49	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		138.00000	129,000	11.49	0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future			0.08320	0.07360			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.15510	0.14410			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.20330	0.20080			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.01200	0.01230			0.00	0	8,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	18/06/2012	Can-Do Future			0.21660	0.21780			0.00	0	16,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00610	0.00680			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.71970	8.74600		14.35	0.00	0	32,519.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		106.00000	100,000	16.19	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		460.00000	480,000	16.19	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		96.00000	91,000	16.42	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		500.00000	521,000	16.42	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		117.00000	111,000	15.96	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		421.00000	441,000	15.96	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.85230	8.87820		15.84	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		423.00000	411,000	15.55	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		295.00000	309,000	15.55	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		400.00000	389,000	15.69	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		322.00000	337,000	15.69	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		447.00000	435,000	15.40	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		269.00000	283,000	15.40	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.98480	9.01060		16.32	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		730.00000	708,000	14.93	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		225.00000	229,000	14.93	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		699.00000	678,000	14.99	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		244.00000	249,000	14.99	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		762.00000	740,000	14.87	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put		207.00000	211,000	14.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI			385.06900	384.98500			0.00	0	204.00
GOVI	On	03/05/2012	GOVI	382.00	Call		29,850.00000	30,690,000		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		29,750.00000	30,590,000		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		29,950.00000	30,790,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			390.54400	390.46700			0.00	0	26.00
GOVI	On	02/08/2012	GOVI	390.00	Call		4,670.00000	5,440,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		4,570.00000	5,340,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		4,770.00000	5,540,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	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			172.93400	172.71600			0.00	0	563.00
IGOV	On	02/08/2012	Index Future			175.39300	175.17500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/05/2012	Index Future			468.00000	467.86000			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			474.65000	474.50800			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.60000	5.60000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.61000	5.61000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.63000	5.63000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.65000	5.65000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.67000	5.67000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.70000	5.70000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.82000	5.82000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.99000	5.99000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.18000	6.18000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.38000	6.38000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.58000	6.58000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.79000	6.79000				0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.57680	6.56620			10.27	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	6.30	Call		298.00000	306,000	10.99	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		32.00000	29,000	10.99	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		258.00000	265,000	10.85	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		42.00000	38,000	10.85	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		340.00000	349,000	11.14	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		24.00000	22,000	11.14	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.63760	6.62780		12.54	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		462.00000	468,000	12.78	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		77.00000	73,000	12.78	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		425.00000	429,000	12.64	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		90.00000	84,000	12.64	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		502.00000	508,000	12.91	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		67.00000	63,000	12.91	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.68340	6.67340		14.33	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		488.00000	493,000	13.53	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		152.00000	147,000	13.53	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		457.00000	461,000	13.53	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		171.00000	165,000	13.53	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		522.00000	527,000	13.55	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		136.00000	131,000	13.55	0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.73200	6.71200		3.06	0.00	0	12,719.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,978.00000	4,911,000	3.36	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.36	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Call		5,135.00000	5,069,000	3.36	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	8.30	Put		0.00000	0,000	3.36	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,820.00000	4,754,000	3.36	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		0.00000	0,000	3.36	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,562.00000	1,625,000	2.97	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		13.00000	10,000	2.97	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		106.00000	87,000	3.01	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		813.00000	861,000	3.01	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		424.00000	379,000	3.06	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		298.00000	319,000	3.06	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		2,102.00000	2,035,000	3.24	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		4.00000	4,000	3.24	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.82200	6.80000		2.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,661.00000	3,596,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		45.00000	47,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,802.00000	3,736,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		38.00000	40,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,520.00000	3,455,000	3.23	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		52.00000	54,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.88500	6.86000		3.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,398.00000	1,356,000	3.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,003.00000	1,032,000	3.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,479.00000	1,436,000	3.38	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		944.00000	971,000	3.38	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,320.00000	1,279,000	3.36	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,066.00000	1,096,000	3.36	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			6.95500	6.92700		3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,154.00000	1,120,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,608.00000	1,645,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,214.00000	1,178,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,539.00000	1,575,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,096.00000	1,062,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,678.00000	1,716,000	3.11	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			8.44500	8.46100		13.06	0.00	0	30,792.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,049.00000	5,168,000	13.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		189.00000	159,000	13.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,445.00000	5,569,000	13.59	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		149.00000	124,000	13.59	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,659.00000	4,773,000	13.49	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		238.00000	203,000	13.49	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,515.00000	5,365,000	12.68	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		128.00000	127,000	12.68	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,045.00000	2,906,000	12.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		582.00000	592,000	12.87	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		1,696.00000	1,742,000	13.06	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,334.00000	1,231,000	13.06	0.00	0	750.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.85	Call		3,905.00000	4,006,000	13.40	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		368.00000	320,000	13.40	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.52900	8.54600		13.86	0.00	0	630.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,559.00000	4,636,000	13.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		2,721.00000	2,643,000	13.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,826.00000	4,907,000	13.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,544.00000	2,470,000	13.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,302.00000	4,377,000	13.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		2,911.00000	2,830,000	13.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,097.00000	4,988,000	13.57	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,354.00000	2,400,000	13.57	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,103.00000	4,175,000	13.81	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,071.00000	2,988,000	13.81	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,314.00000	9,177,000	13.29	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		819.00000	837,000	13.29	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,489.00000	8,355,000	13.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		997.00000	1,018,000	13.30	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,611.00000	4,690,000	13.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		2,684.00000	2,608,000	13.87	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		6,697.00000	6,575,000	13.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		1,564.00000	1,597,000	13.43	0.00	0	199.00
R186	On	02/08/2012	Bond Future	9.00	Call		5,961.00000	6,053,000	14.09	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		1,927.00000	1,864,000	14.09	0.00	0	199.00
R186	On	01/11/2012	Bond Future			8.60200	8.61900		14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,827.00000	5,899,000	14.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.75	Put		4,663.00000	4,583,000	14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,070.00000	6,144,000	14.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,467.00000	4,389,000	14.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,595.00000	5,665,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,874.00000	4,791,000	14.80	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.68000	8.69700		14.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,319.00000	5,381,000	14.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,066.00000	6,978,000	14.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,523.00000	5,586,000	14.58	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,823.00000	6,736,000	14.58	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,119.00000	5,179,000	14.54	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,315.00000	7,226,000	14.54	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			215.37782	215.37123			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		371.00000	378,000		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		321.00000	328,000		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		421.00000	428,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			258.37091	258.34593			0.00	0	1,044.00
R197	On	03/05/2012	Bond Future	251.00	Call		7,346.00000	7,371,000		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		7,296.00000	7,321,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		7,396.00000	7,421,000		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			6.04600	6.03100		2.16	0.00	0	1,845.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,172.00000	4,135,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,291.00000	4,253,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,054.00000	4,017,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.07900	6.06200		2.18	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,193.00000	3,155,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		5.00000	5,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,301.00000	3,263,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		4.00000	5,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,086.00000	3,048,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		7.00000	7,000	2.38	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.05900	6.03800		2.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.50	Call		1,322.00000	1,291,000	2.38	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		388.00000	400,000	2.38	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,394.00000	1,362,000	2.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		359.00000	370,000	2.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,252.00000	1,221,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		418.00000	430,000	2.37	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.00900	5.98600		2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,122.00000	1,096,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		652.00000	667,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,176.00000	1,150,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		617.00000	632,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,068.00000	1,043,000	2.25	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		687.00000	703,000	2.25	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/05/2012	Bond Future			190.27319	189.95474			0.00	0	37,085.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	273,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		45.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	223,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		95.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		5.00000	323,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future			7.33600	7.32700		6.10	0.00	0	3,923.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,132.00000	6,091,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,339.00000	6,299,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,924.00000	5,884,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,606.00000	1,631,000	5.94	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		131.00000	116,000	5.94	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,084.00000	1,100,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		289.00000	264,000	5.99	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		924.00000	884,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		376.00000	376,000	6.08	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,155.00000	2,112,000	6.24	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		66.00000	63,000	6.24	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.42900	7.41800		6.09	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,720.00000	4,675,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		216.00000	218,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,899.00000	4,854,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		193.00000	195,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,540.00000	4,496,000	6.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		239.00000	242,000	6.52	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.50400	7.49300		6.59	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,627.00000	2,596,000	6.69	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,584.00000	1,598,000	6.69	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.80	Call		2,749.00000	2,717,000	6.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,504.00000	1,517,000	6.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,507.00000	2,477,000	6.67	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,666.00000	1,681,000	6.67	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.58900	7.57700		6.05	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		759.00000	746,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,038.00000	5,072,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		805.00000	791,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,881.00000	4,913,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		716.00000	702,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,199.00000	5,232,000	5.85	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			7.64200	7.63300		7.38	209,715.58	2	3,658.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,592.00000	5,546,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1.00000	1,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,833.00000	5,786,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1.00000	0,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,351.00000	5,304,000	7.94	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2.00000	1,000	7.94	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,371.00000	3,412,000	7.08	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		23.00000	18,000	7.08	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,080.00000	1,034,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		476.00000	476,000	7.38	0.00	0	550.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future			7.73600	7.72700		7.79	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,302.00000	4,260,000	8.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		526.00000	529,000	8.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,496.00000	4,453,000	8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		482.00000	484,000	8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,110.00000	4,069,000	8.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		573.00000	577,000	8.19	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.81400	7.80300		8.23	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,073.00000	3,037,000	8.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,128.00000	2,145,000	8.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,212.00000	3,175,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,029.00000	2,045,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,937.00000	2,901,000	8.33	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,231.00000	2,248,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.89700	7.88600		8.08	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,239.00000	3,206,000	8.08	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,712.00000	2,730,000	8.08	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,367.00000	3,334,000	8.10	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,610.00000	2,628,000	8.10	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,117.00000	3,085,000	8.07	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,821.00000	2,840,000	8.07	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future			5.77800	5.75800		1.28	0.00	0	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,766.00000	2,734,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,844.00000	2,812,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,688.00000	2,656,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.78500	5.75900		1.21	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,036.00000	2,000,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		1.00000	1,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,103.00000	2,067,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,969.00000	1,933,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		1.00000	1,000	1.33	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.67800	5.64500		1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		620.00000	594,000	1.23	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		211.00000	223,000	1.23	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		661.00000	634,000	1.24	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		195.00000	206,000	1.24	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		581.00000	556,000	1.23	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		230.00000	243,000	1.23	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.46000	5.41900		1.07	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		724.00000	697,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		202.00000	212,000	1.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	6.05	Call		756.00000	730,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		189.00000	200,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		692.00000	666,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		215.00000	226,000	1.11	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.85200	7.84300		8.70	1,976,575.20	20	21,736.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,902.00000	4,851,000	9.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		8.00000	7,000	9.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,160.00000	5,109,000	9.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		5.00000	5,000	9.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,643.00000	4,592,000	9.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		11.00000	10,000	9.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,362.00000	2,395,000	8.45	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		140.00000	123,000	8.45	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,466.00000	1,484,000	8.54	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		383.00000	351,000	8.54	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,327.00000	1,276,000	8.70	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		457.00000	456,000	8.70	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,622.00000	2,568,000	8.90	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		116.00000	113,000	8.90	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.94500	7.93500		9.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,842.00000	4,792,000	9.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		559.00000	563,000	9.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,051.00000	5,001,000	9.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.80	Put		513.00000	517,000	9.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,636.00000	4,587,000	9.63	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		608.00000	613,000	9.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.01900	8.00900		9.72	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,534.00000	3,497,000	9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,279.00000	2,294,000	9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,687.00000	3,649,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,174.00000	2,188,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,384.00000	3,347,000	9.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,388.00000	2,403,000	9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.10100	8.09000		9.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,735.00000	3,699,000	9.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		2,926.00000	2,946,000	9.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,877.00000	3,840,000	9.59	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,818.00000	2,836,000	9.59	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,600.00000	3,564,000	9.54	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,043.00000	3,063,000	9.54	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			7.93900	7.93500		10.16	2,236,937.52	24	10,019.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,121.00000	6,096,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		4.00000	3,000	10.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Call		6,394.00000	6,370,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2.00000	2,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,847.00000	5,822,000	10.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		5.00000	4,000	10.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,786.00000	2,796,000	9.90	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		131.00000	117,000	9.90	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		1,784.00000	1,784,000	10.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		361.00000	337,000	10.00	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,291.00000	1,255,000	10.20	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		605.00000	593,000	10.20	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,618.00000	2,584,000	10.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		171.00000	161,000	10.45	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.02400	8.01900		10.28	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,883.00000	4,853,000	10.84	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		731.00000	730,000	10.84	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,101.00000	5,070,000	10.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		673.00000	672,000	10.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,668.00000	4,638,000	10.80	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		792.00000	791,000	10.80	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.09600	8.09100		11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,580.00000	3,556,000	11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,679.00000	2,683,000	11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,739.00000	3,715,000	11.37	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,557.00000	2,561,000	11.37	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,427.00000	3,404,000	11.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	8.20	Put		2,808.00000	2,814,000	11.32	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.17300	8.16700		10.73	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,200.00000	3,178,000	10.64	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,133.00000	4,144,000	10.64	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,331.00000	3,309,000	10.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		3,983.00000	3,994,000	10.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,072.00000	3,050,000	10.62	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,286.00000	4,297,000	10.62	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			8.88700	8.92300		18.55	149,360.58	2	3,050.00
R209	On	03/05/2012	Bond Future	9.00	Call		1,632.00000	1,768,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,041.00000	898,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		1,859.00000	2,008,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		888.00000	758,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,422.00000	1,545,000	18.51	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,214.00000	1,058,000	18.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.96100	8.99800		18.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,202.00000	4,364,000	19.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,321.00000	2,200,000	19.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,423.00000	4,590,000	19.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.30	Put		2,178.00000	2,062,000	19.34	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,986.00000	4,142,000	19.22	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,472.00000	2,345,000	19.22	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.02600	9.06400		21.32	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,400.00000	4,538,000	21.17	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,884.00000	4,735,000	21.17	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,581.00000	4,722,000	21.20	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,686.00000	4,541,000	21.20	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,223.00000	4,357,000	21.14	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,089.00000	4,936,000	21.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.09500	9.13400		20.38	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,018.00000	5,157,000	20.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,024.00000	5,873,000	20.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,192.00000	5,335,000	20.26	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,820.00000	5,673,000	20.26	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,846.00000	4,982,000	20.20	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,234.00000	6,079,000	20.20	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future			140.89701	140.51439			7,044,850.50	50	925.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,514.00000	1,897,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		1,464.00000	1,847,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		1,564.00000	1,947,000		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			119.45310	119.36478			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,165.00000	1,253,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Call		1,115.00000	1,203,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		1,215.00000	1,303,000		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			118.19829	117.88346			41,369,401.50	350	2,902.00
R212	On	03/05/2012	Bond Future	115.30	Call		2,583.00000	2,898,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		2,533.00000	2,848,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		2,633.00000	2,948,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future			8.80300	8.82400		16.59	0.00	0	4,435.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,581.00000	3,703,000	16.89	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		293.00000	248,000	16.89	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,898.00000	4,027,000	16.95	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		237.00000	199,000	16.95	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,271.00000	3,387,000	16.83	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		359.00000	307,000	16.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.88000	8.90100		16.94	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,724.00000	4,818,000	17.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,055.00000	1,985,000	17.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,965.00000	5,061,000	17.26	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		1,925.00000	1,856,000	17.26	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,489.00000	4,580,000	17.16	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,195.00000	2,121,000	17.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.95000	8.97200		18.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,825.00000	4,905,000	18.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,609.00000	4,519,000	18.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,024.00000	5,106,000	19.03	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,425.00000	4,336,000	19.03	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,636.00000	4,714,000	18.95	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,806.00000	4,714,000	18.95	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.02700	9.04900		18.08	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,354.00000	5,432,000	17.94	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,728.00000	5,638,000	17.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future	9.05	Call		5,539.00000	5,619,000	17.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,531.00000	5,444,000	17.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,172.00000	5,249,000	17.91	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,931.00000	5,840,000	17.91	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			8.94600	8.98200			0.00	0	1,530.00
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		1,485.00000	1,195,000		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		1,402.00000	1,112,000		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		1,568.00000	1,278,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.01800	9.05500			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		2,065.00000	1,771,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		1,982.00000	1,688,000		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		2,148.00000	1,854,000		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			1.26820	1.26220		15.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		1,146.00000	1,201,000	14.74	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		24.00000	19,000	14.74	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		721.00000	765,000	14.95	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		99.00000	83,000	14.95	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,632.00000	1,690,000	17.18	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		10.00000	8,000	17.18	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.28370	1.27790		16.08	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		918.00000	955,000	15.63	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		247.00000	226,000	15.63	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		640.00000	664,000	16.29	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		469.00000	435,000	16.29	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,284.00000	1,331,000	15.35	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		113.00000	102,000	15.35	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.29990	1.29410		17.27	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		1,055.00000	1,088,000	16.18	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		394.00000	369,000	16.18	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		801.00000	825,000	16.86	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		640.00000	606,000	16.86	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,382.00000	1,424,000	15.78	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		221.00000	205,000	15.78	0.00	0	0.00

<b>Total for Derivatives :</b>									<b>259,379,502.58</b>	<b>25,041</b>	<b>1 030 946.00</b>
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**i-Bonds**

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	27,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			101,600,000,000.00	1,016,000	14,736,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			1,100,000,000.00	11,000	19,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			57,800,000,000,000.00	578,000,000	578,000,000.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	345,000,000.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			32,600,000,000.00	326,000	6,907,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			48,900,000,000.00	489,000	6,835,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			6,100,000,000.00	61,000	4,454,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068On	22/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL160	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	100.00000			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			140,700,000.00	1,407,000	9,073,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	13,983,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB03On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB04On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5On	30/06/2035	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
BAYD6L	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
BCP55L	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP56L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP57L	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
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
BD311B	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	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
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			9,300,000,000.00	93,000	3,432,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BIDC21	On	17/10/2012			1,000.00000	1,000.00000			0.00	0	0.00
BIDC22	On	27/07/2012			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
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5,500,000,000.00	55,000	3,959,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			23,700,000,000.00	237,000	11,973,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			139,600,000,000.00	1,396,000	1,698,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03	On	15/03/2025			100.00000	100.00000			0.00	0	25,000,000.00
CGR10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			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
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			3,800,000,000.00	38,000	2,282,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG3	On	02/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			131,700,000,000.00	1,317,000	77,978,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			5,600,000,000.00	56,000	120,170,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	14,073,612.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ167	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ170	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ174	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQ177	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	46,764,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			4,699,000,000.00	508,000	424,753,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	279,138,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			18,007,900,000.00	2,294,000	23,040,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			6,705,000,000.00	894,000	229,667,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			33,400,000,000.00	334,000	4,892,000.00
FRB05	On	21/12/2018			100.00000	100.00000			126,600,000,000.00	1,266,000	1,266,000.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FRC107	On	03/06/2021			100.00000	100.00000				0.00	0	12,000,000.00
FRC11	On	26/05/2013			100.00000	100.00000				0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000				0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000				0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000				0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000				0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000				0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500				0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000				0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000				0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000				0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500				0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000				0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			2,720,000,000,000.00	27,200,000	11,800,000.00
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			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	115,000,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,141,100,000,000.00	11,411,000	7,167,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			9,900,000,000.00	99,000	96,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			0.00	0	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			4,905,000,000.00	545,000	4,692,000.00
FRX24	On	10/12/2024	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
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
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRB87	On	26/07/2012			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	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
GRD17	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	18/07/2012			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
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000		98,274,100,000.00		982,741	1,078,741.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			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
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			16,300,000,000.00	163,000	26,005,000.00
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			25,100,000,000.00	251,000	20,902,000.00
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			320,000,000,000.00	3,200,000	800,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000		10,000,000,000,000.00	0.00	100,000,000	134,000,000.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000		4,000,000,000,000.00	0.00	40,000,000	40,000,000.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	427,000,000.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000		2,000,000,000.00	0.00	20,000	36,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		72,900,000,000.00	0.00	729,000	1,304,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			2,700,000,000,000.00	27,000,000	27,000,000.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	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
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On 16/04/2015	Spot Bond			100.00000	100.00000			99,800,000,000,000.00	998,000,000	1,600,000,000.00
MBP01	On 30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On 29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On 29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP16	On 13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP17	On 23/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP18	On 28/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP19	On 18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP20	On 17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP21	On 11/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP22	On 09/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP23	On 13/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP24	On 22/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP25	On 22/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBSA0	On 16/04/2019	Spot Bond			8.00000	8.00000			3,006,512,000,000.00	375,814,000	500,000,000.00
MCB2M	On 13/12/2012	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
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	82,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			473,265,800,000.00	4,732,658	18,266,329.00
MTN02	On	13/07/2014			100.00000	100.00000			58,900,000,000.00	589,000	2,358,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On	13/07/2017			100.00000	100.00000			26,000,000,000.00	260,000	3,855,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			320,000,000,000.00	3,200,000	800,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			62,100,000,000.00	621,000	8,335,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			6,100,000,000.00	61,000	5,954,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			39,000,000,000.00	390,000	9,358,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	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
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			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
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000		12,000,000,000.00		120,000	4,411,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500				0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500				0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500				0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500				0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500				0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500				0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1:On	22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1A:On	22/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1A:On	22/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1A:On	22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1B:On	22/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1B:On	22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1C:On	22/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1C:On	22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1D:On	22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1D:On	22/05/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1D:On	22/05/2016	Spot Bond	8.21500	8.21500			0.00	0	0.00
NRA01:On	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	30,000,000.00
NRA01:On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	122,000,000.00
NRA01:On	30/11/2018	Spot Bond	100.00000	100.00000			0.00	0	6,900,000.00
NRA01:On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NRA02:On	31/10/2022	Spot Bond	100.00000	100.00000			7,100,000,000.00	71,000	126,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			79,100,000,000.00	791,000	85,757,000.00
OTCA0	On	31/07/2012			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
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A:	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.71000	6.69000		128,211,573,270,000.00	19,107,537,000	19,107,537,000	13,762,411,921.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.42500	8.44000		64,587,038,623,200.00	7,666,117,344	7,666,117,344	11,362,971,173.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			214.73315	214.69445		4,294,663,000,000.00	20,000,000	20,000,000	1,271,651,772.00
R197	On	07/12/2023	Spot Bond			1.91000	1.91000		95,500,000,000.00	50,000,000	50,000,000	324,552,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			6.03500	6.02000			1,639,208,595,000.00	271,617,000	4,061,905,931.00
R202	On	07/12/2033	Spot Bond			2.28000	2.29000			592,800,000,000.00	260,000,000	1,349,450,000.00
R203	On	15/09/2017	Spot Bond			7.31500	7.30500			16,247,280,665,000.00	2,221,091,000	6,979,997,644.00
R204	On	21/12/2018	Spot Bond			7.62000	7.61000			30,705,774,191,580.00	4,029,629,159	4,732,589,828.00
R205	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.77000	5.75000			14,330,175,820,000.00	2,483,566,000	4,457,275,000.00
R207	On	15/01/2020	Spot Bond			7.83000	7.82000			16,808,413,572,000.00	2,146,668,400	8,218,954,900.00
R208	On	31/03/2021	Spot Bond			7.92000	7.91500			11,459,596,206,960.00	1,446,918,713	9,245,223,264.00
R209	On	31/03/2036	Spot Bond			8.87000	8.90500			52,371,974,780,000.00	5,904,394,000	10,193,892,200.00
R210	On	31/03/2028	Spot Bond			2.29000	2.31000			987,562,500,000.00	431,250,000	992,450,000.00
R211	On	31/01/2017	Spot Bond			0.63000	0.64500			313,110,000,000.00	497,000,000	2,268,600,000.00
R212	On	31/01/2022	Spot Bond			1.87000	1.90000			1,916,750,000,000.00	1,025,000,000	1,212,574,250.00
R213	On	28/02/2031	Spot Bond			8.78500	8.80500			25,077,081,190,000.00	2,854,534,000	2,667,670,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			19,853,340,000,000.00	3,054,360,000	4,462,875,000.00
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

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



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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
RP006	On	30/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	4,900,000.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			6,800,000,000.00	68,000	17,449,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			10,800,000,000.00	108,000	2,420,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000	6,967,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			6,300,000,000.00	63,000	114,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			51,300,000,000.00	513,000	2,915,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	600,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000				0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000				0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SMF3	On	30/06/2012	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
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN868	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN891On	03/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN893On	11/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN894On	15/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN895On	16/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN896On	16/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN898On	18/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN899On	21/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN900On	22/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN901On	23/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN902On	25/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN903On	19/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN905On	20/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN906On	18/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN907On	18/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN908On	03/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN909On	02/05/2012	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
SYN91	On	17/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			6,900,000,000.00	69,000	2,949,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			120,700,000,000.00	1,207,000	1,024,606,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			116,500,000,000.00	1,165,000	209,571,783.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			18,400,000,000,000.00	184,000,000	109,000,000.00
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			125,100,000,000.00	1,251,000	19,708,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000		296,800,000,000.00		2,968,000	1,484,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			5,800,000,000.00	58,000	58,148,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	111,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	12,900,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,500,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>592,285,911,213,740.00</b>	<b>55,847,270,015</b>	<b>97 366 970 348.00</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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<b>Grand Total:</b>							<b>592,286,170,593,243.00</b>	<b>5,847,295,056</b>	<b>97 368 001 294.00</b>
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