

# Daily MTM Report

Daily summary for: 04/04/2012

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			7.90010	7.76260		15.06	128,526,726.90	16,269	193,409.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		548.00000	671,000	14.34	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		35.00000	21,000	14.34	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		505.00000	626,000	14.25	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		42.00000	26,000	14.25	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		592.00000	717,000	14.43	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		29.00000	17,000	14.43	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		110.00000	148,000	16.21	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		447.00000	348,000	16.21	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		5.00000	4,000	16.67	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,018.00000	1,154,000	16.67	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		56.00000	74,000	18.63	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		793.00000	674,000	18.63	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		45.00000	59,000	19.57	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		932.00000	809,000	19.57	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		39.00000	50,000	20.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,026.00000	900,000	20.18	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		775.00000	908,000	15.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		12.00000	8,000	15.19	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		356.00000	456,000	13.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		93.00000	56,000	13.90	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		133.00000	178,000	15.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		370.00000	278,000	15.63	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		92.00000	123,000	16.79	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		529.00000	423,000	16.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		215.00000	291,000	14.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		202.00000	141,000	14.62	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,121.00000	994,000	20.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		34.00000	44,000	20.76	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		239.00000	320,000	14.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		176.00000	120,000	14.48	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,508.00000	1,376,000	23.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		21.00000	26,000	23.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		65.00000	87,000	18.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		702.00000	587,000	18.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		728.00000	860,000	14.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		15.00000	10,000	14.90	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		152.00000	101,000	14.33	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		265.00000	351,000	14.33	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.00540	7.86610		16.23	10,278,933.60	1,284	10,823.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		742.00000	860,000	14.68	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		76.00000	55,000	14.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		702.00000	818,000	14.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		86.00000	63,000	14.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		782.00000	904,000	14.82	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		66.00000	49,000	14.82	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		97.00000	72,000	14.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		663.00000	777,000	14.69	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,335.00000	1,215,000	21.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		101.00000	120,000	21.02	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		327.00000	394,000	15.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		361.00000	289,000	15.86	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		157.00000	189,000	18.87	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		891.00000	784,000	18.87	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,427.00000	1,306,000	21.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		93.00000	111,000	21.45	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,064.00000	952,000	19.76	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		130.00000	157,000	19.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		413.00000	495,000	15.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		247.00000	190,000	15.10	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		725.00000	625,000	17.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		191.00000	230,000	17.98	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		261.00000	316,000	16.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		495.00000	411,000	16.67	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.10970	7.96790		16.70	26,299,757.10	3,243	21,886.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		554.00000	637,000	15.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		286.00000	227,000	15.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		530.00000	610,000	15.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		312.00000	250,000	15.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		579.00000	667,000	15.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		261.00000	207,000	15.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		459.00000	384,000	16.32	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		427.00000	494,000	16.32	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,318.00000	1,205,000	20.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		186.00000	215,000	20.31	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.22400	8.07540		17.16	509,888.00	62	8,593.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		582.00000	660,000	16.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		457.00000	386,000	16.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		562.00000	638,000	16.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		487.00000	414,000	16.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		602.00000	682,000	16.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		427.00000	358,000	16.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,308.00000	1,199,000	19.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		283.00000	323,000	19.97	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		527.00000	598,000	16.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		552.00000	474,000	16.80	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.41530	8.26460		17.72	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		548.00000	602,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,261.00000	1,165,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		536.00000	589,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,299.00000	1,202,000	19.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		559.00000	615,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,222.00000	1,128,000	18.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.07300	8.93120		18.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,254.00000	1,322,000	17.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		823.00000	749,000	17.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,234.00000	1,304,000	17.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		853.00000	781,000	17.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,272.00000	1,341,000	17.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		791.00000	718,000	17.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		528.00000	477,000	16.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,459.00000	1,550,000	16.45	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.14710	10.00530		19.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,815.00000	1,902,000	18.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,010.00000	955,000	18.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,793.00000	1,879,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,038.00000	982,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,837.00000	1,924,000	18.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		982.00000	927,000	18.61	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.90010	7.76260			15.06	0.00	0	830.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		7,101.00000	9,443,000	17.69	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		65,841.00000	54,433,000	17.69	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		6,547.00000	8,684,000	18.00	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		70,287.00000	58,674,000	18.00	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		7,717.00000	10,284,000	17.37	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		61,457.00000	50,274,000	17.37	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.00540	7.86610		16.23	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		43,799.00000	52,290,000	14.92	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		22,229.00000	16,790,000	14.92	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		41,290.00000	49,440,000	15.11	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		24,720.00000	18,940,000	15.11	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		46,447.00000	55,282,000	14.73	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		19,877.00000	14,782,000	14.73	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.10970	7.96790		16.70	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		47,647.00000	54,954,000	15.83	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		38,177.00000	31,304,000	15.83	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		45,647.00000	52,689,000	16.02	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		41,177.00000	34,039,000	16.02	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		49,748.00000	57,329,000	15.64	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		35,278.00000	28,679,000	15.64	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.53340	12.39070		13.12	22,785,721.20	1,818	62,339.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		623.00000	739,000	12.28	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		82.00000	56,000	12.28	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		586.00000	695,000	12.05	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		95.00000	62,000	12.05	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		661.00000	784,000	12.52	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		70.00000	51,000	12.52	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		1,312.00000	1,449,000	15.78	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		21.00000	16,000	15.78	0.00	0	24,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		362.00000	279,000	13.03	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		253.00000	312,000	13.03	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.69270	12.54840		14.34	12,184,992.00	960	2,363.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		232.00000	267,000	16.14	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,134.00000	1,024,000	16.14	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		224.00000	257,000	16.25	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,176.00000	1,064,000	16.25	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		242.00000	278,000	16.02	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,094.00000	985,000	16.02	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,264.00000	1,395,000	13.14	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		66.00000	52,000	13.14	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.85030	12.70420		15.18	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		747.00000	826,000	14.37	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		493.00000	426,000	14.37	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		725.00000	801,000	14.48	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		521.00000	451,000	14.48	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		770.00000	851,000	14.27	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		466.00000	401,000	14.27	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09590	0.09440		16.59	51,498.30	537	3,839.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		44.00000	55,000	21.66	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,404.00000	1,265,000	21.66	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		12.00000	14,000	24.59	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,372.00000	2,224,000	24.59	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		184.00000	229,000	18.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		544.00000	439,000	18.42	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09730	0.09580		16.12	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		582.00000	677,000	16.72	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		302.00000	247,000	16.72	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		234.00000	276,000	19.00	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		954.00000	846,000	19.00	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,325.00000	1,462,000	16.27	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		45.00000	32,000	16.27	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09870	0.09720		17.10	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		777.00000	869,000	17.70	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		397.00000	339,000	17.70	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		401.00000	452,000	19.68	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		1,021.00000	922,000	19.68	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,478.00000	1,609,000	17.34	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		98.00000	79,000	17.34	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.36730	10.36060		11.46	20,734,600.00	2,000	45,074.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		211.00000	203,000	11.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		250.00000	236,000	11.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		192.00000	184,000	11.85	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		281.00000	267,000	11.85	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		232.00000	223,000	11.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		221.00000	206,000	11.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		196.00000	181,000	11.40	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		257.00000	248,000	11.40	0.00	0	1,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		604.00000	600,000	11.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		43.00000	33,000	11.04	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		784.00000	785,000	11.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		23.00000	18,000	11.76	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		925.00000	928,000	12.29	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		14.00000	11,000	12.29	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		561.00000	556,000	10.87	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		50.00000	39,000	10.87	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		99.00000	84,000	11.10	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		410.00000	401,000	11.10	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		348.00000	335,000	12.24	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		159.00000	152,000	12.24	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.51240	10.50530		12.62	0.00	0	4,310.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		300.00000	302,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		520.00000	515,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		281.00000	283,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		551.00000	546,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		292.00000	323,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		462.00000	486,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,092.00000	1,098,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		37.00000	36,000	12.00	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.65710	10.64830		13.16	0.00	0	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		613.00000	587,000	12.58	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		355.00000	320,000	12.58	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		589.00000	562,000	12.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		381.00000	345,000	12.69	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		638.00000	612,000	12.47	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		330.00000	295,000	12.47	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.02090	10.99370		13.48	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		639.00000	620,000	14.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,138.00000	1,092,000	14.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		625.00000	606,000	14.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,174.00000	1,128,000	14.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		654.00000	634,000	14.23	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,103.00000	1,056,000	14.23	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			421.01600	422.99300			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			427.05300	429.06500			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			382.43800	384.18900			57,365,700.00	15	899.00
ALBI	On	02/08/2012	Index Future			387.92200	389.70400			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.83300	7.69310		14.46	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		14.00000	27,000	17.11	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		421.00000	294,000	17.11	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		11.00000	21,000	17.64	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		468.00000	338,000	17.64	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		17.00000	34,000	16.58	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		374.00000	251,000	16.58	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.03750	7.99540		10.94	0.00	0	22,825.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		389.00000	421,000	11.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		44.00000	34,000	11.04	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		350.00000	380,000	11.03	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		55.00000	43,000	11.03	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		430.00000	465,000	11.25	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		35.00000	28,000	11.25	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.07020	8.02690		12.05	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		189.00000	201,000	12.58	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		399.00000	367,000	12.58	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		174.00000	185,000	12.73	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		434.00000	401,000	12.73	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		205.00000	218,000	12.44	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		365.00000	334,000	12.44	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.10730	8.06130		12.59	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		330.00000	348,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		358.00000	330,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		311.00000	327,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		389.00000	359,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		351.00000	371,000	12.51	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		329.00000	303,000	12.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.18000	9.16280		14.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,126.00000	2,141,000	14.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		263.00000	261,000	14.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,087.00000	2,098,000	14.35	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		274.00000	268,000	14.35	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,169.00000	2,184,000	14.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		256.00000	254,000	14.59	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.91230	7.83060		11.71	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		70.00000	91,000	12.86	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		389.00000	329,000	12.86	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		62.00000	80,000	13.09	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		431.00000	368,000	13.09	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		80.00000	104,000	12.63	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		349.00000	292,000	12.63	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.00110	7.91840		11.38	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		355.00000	410,000	11.13	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		145.00000	118,000	11.13	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		325.00000	377,000	11.17	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		165.00000	135,000	11.17	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		386.00000	443,000	11.08	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		126.00000	101,000	11.08	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.08850	8.00450		11.91	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		415.00000	466,000	11.45	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		214.00000	181,000	11.45	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		388.00000	437,000	11.53	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		237.00000	202,000	11.53	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		443.00000	496,000	11.37	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		192.00000	161,000	11.37	0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future			0.06570	0.03860			0.00	0	12,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	18/06/2012	Can-Do Future			0.12220	0.08960			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.19890	0.17990			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.02000	0.03010			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.12280	0.10890			0.00	0	16,000.00
CF CANOn	18/06/2012	Can-Do Future			0.01100	0.01470			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.61860	8.61130		13.97	0.00	0	32,519.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		85.00000	86,000	16.16	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		574.00000	567,000	16.16	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		77.00000	78,000	16.35	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		616.00000	609,000	16.35	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		94.00000	95,000	15.97	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		533.00000	526,000	15.97	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.74550	8.73810		15.64	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		359.00000	366,000	15.64	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		371.00000	371,000	15.64	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		340.00000	347,000	15.82	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		402.00000	402,000	15.82	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		379.00000	387,000	15.50	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		341.00000	342,000	15.50	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.87350	8.86430		16.32	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		642.00000	651,000	15.34	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		283.00000	283,000	15.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Call		616.00000	625,000	15.48	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		307.00000	307,000	15.48	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		669.00000	678,000	15.19	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		260.00000	260,000	15.19	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI	On 03/05/2012	GOVI				383.53100	385.24200			0.00	0	201.00
GOVI	On 03/05/2012	GOVI		382.00	Call		32,420.00000	15,310,000		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		32,320.00000	15,210,000		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		32,520.00000	15,410,000		0.00	0	0.00
GOVI	On 03/05/2012	GOVI		381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI				389.03000	390.77200			0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.00	Call		7,720.00000	0,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.00	Put		0.00000	9,700,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.01	Call		7,620.00000	0,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.01	Put		0.00000	9,800,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		389.99	Call		7,820.00000	0,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		389.99	Put		0.00000	9,600,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			172.98600	172.96900			0.00	0	550.00
IGOV	On	02/08/2012	Index Future			175.46700	175.45200			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			467.00500	463.90200			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.63900	470.53200			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.63000	5.62000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.65000	5.64000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.67000	5.66000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.70000	5.69000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.76000	5.74000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.90000	5.87000			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.11000	6.05000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.31000	6.25000			0.00	0	500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.52000	6.45000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.74000	6.65000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.96000	6.87000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.39970	6.36950		10.08	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		154.00000	175,000	10.34	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		85.00000	75,000	10.34	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		125.00000	144,000	10.21	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		106.00000	94,000	10.21	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		187.00000	209,000	10.47	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		68.00000	59,000	10.47	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.45820	6.42740		12.64	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		320.00000	342,000	12.72	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		136.00000	127,000	12.72	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		290.00000	310,000	12.70	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		156.00000	145,000	12.70	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		352.00000	375,000	12.74	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		118.00000	110,000	12.74	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.50200	6.47220		13.65	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		360.00000	380,000	13.58	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		225.00000	215,000	13.58	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		333.00000	352,000	13.60	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		248.00000	237,000	13.60	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		388.00000	408,000	13.55	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		203.00000	193,000	13.55	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future			6.83100	6.74500		3.22	69,338,505.00	570	12,679.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,868.00000	4,583,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,026.00000	4,741,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	1,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,711.00000	4,425,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		0.00000	0,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,690.00000	1,959,000	3.13	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		32.00000	16,000	3.13	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		151.00000	90,000	3.18	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		968.00000	1,192,000	3.18	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		457.00000	320,000	3.22	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		440.00000	589,000	3.22	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		2,010.00000	1,739,000	3.40	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		22.00000	36,000	3.40	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.92700	6.83200		3.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,660.00000	3,400,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		142.00000	173,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,793.00000	3,529,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		127.00000	155,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,528.00000	3,270,000	4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		158.00000	191,000	4.00	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.99900	6.89500		3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,470.00000	1,313,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,174.00000	1,310,000	3.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	7.05	Call		1,550.00000	1,388,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,114.00000	1,245,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,394.00000	1,243,000	3.64	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,239.00000	1,381,000	3.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future			7.08100	6.96300		3.28	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,190.00000	1,059,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,736.00000	1,905,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,250.00000	1,114,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,667.00000	1,832,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,134.00000	1,006,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,808.00000	1,981,000	3.25	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.52200	8.44200		11.67	114,791,509.62	954	30,792.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,260.00000	4,595,000	12.16	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		223.00000	300,000	12.16	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,652.00000	4,975,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		180.00000	244,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,873.00000	4,223,000	12.11	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		275.00000	367,000	12.11	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,391.00000	6,062,000	11.29	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		181.00000	110,000	11.29	0.00	0	2,250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.20	Put		3,000.00000	3,529,000	11.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		714.00000	501,000	11.48	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		1,896.00000	1,481,000	11.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,357.00000	1,684,000	11.67	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		4,123.00000	3,511,000	12.02	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		409.00000	539,000	12.02	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.60800	8.52500		15.34	1,167,606.40	10	630.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,261.00000	4,806,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,231.00000	3,531,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,526.00000	5,058,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,052.00000	3,339,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,002.00000	4,560,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,419.00000	3,732,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,546.00000	5,978,000	15.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,994.00000	2,672,000	15.20	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,800.00000	4,367,000	15.49	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,576.00000	3,898,000	15.49	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,559.00000	10,141,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,256.00000	1,083,000	14.87	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,784.00000	9,342,000	14.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,483.00000	1,286,000	14.93	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		5,313.00000	4,856,000	15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,194.00000	3,492,000	15.59	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.68300	8.59800		14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,096.00000	5,665,000	14.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.75	Put		4,744.00000	5,072,000	14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,342.00000	5,901,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,551.00000	4,868,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,863.00000	5,442,000	14.94	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,953.00000	5,291,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.76300	8.67400		15.13	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,704.00000	5,320,000	15.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,249.00000	7,643,000	15.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,910.00000	5,517,000	15.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		7,008.00000	7,393,000	15.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,501.00000	5,126,000	15.00	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,495.00000	7,899,000	15.00	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.33409	215.32740			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		327.00000	334,000		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		277.00000	284,000		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		377.00000	384,000		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			258.19987	257.01188			0.00	0	1,044.00
R197	On	03/05/2012	Bond Future	251.00	Call		6,012.00000	7,200,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		5,962.00000	7,150,000		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		6,062.00000	7,250,000		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			6.13700	6.05500		2.36	62,442,206.10	570	1,845.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,113.00000	3,909,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,231.00000	4,027,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,994.00000	3,791,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.59	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.17600	6.08400		2.78	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,169.00000	2,970,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		30.00000	39,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,274.00000	3,074,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		27.00000	34,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,065.00000	2,868,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		35.00000	46,000	2.99	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.16500	6.06200		2.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.50	Call		1,357.00000	1,220,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		472.00000	544,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,427.00000	1,286,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		441.00000	509,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,289.00000	1,156,000	2.55	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		504.00000	580,000	2.55	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.12900	6.00900		2.24	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,118.00000	996,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		689.00000	781,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,172.00000	1,047,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		654.00000	743,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,065.00000	946,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		725.00000	820,000	2.27	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/05/2012	Bond Future			191.03264	191.31318			0.00	0	37,082.00
R202	On	03/05/2012	Bond Future	190.00	Call		1,313.00000	1,033,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		1,263.00000	983,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		1,363.00000	1,083,000		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			7.39900	7.31900		5.59	41,960,468.00	400	3,923.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,167.00000	5,810,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,375.00000	6,018,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	1,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,960.00000	5,603,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	1,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,612.00000	1,905,000	5.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		173.00000	108,000	5.42	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,110.00000	1,355,000	5.47	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		350.00000	238,000	5.47	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,001.00000	776,000	5.57	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		417.00000	549,000	5.57	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,213.00000	1,895,000	5.73	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		88.00000	127,000	5.73	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.49300	7.40700		6.92	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,902.00000	4,588,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		351.00000	405,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,073.00000	4,755,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		320.00000	369,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,729.00000	4,418,000	7.35	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		381.00000	437,000	7.35	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.57200	7.48100		6.84	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,777.00000	2,559,000	6.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,685.00000	1,838,000	6.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.80	Call		2,900.00000	2,675,000	6.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,606.00000	1,752,000	6.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,658.00000	2,444,000	6.92	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,768.00000	1,925,000	6.92	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.66000	7.56200		6.43	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		917.00000	820,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,138.00000	5,420,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		967.00000	866,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,985.00000	5,263,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		870.00000	777,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,295.00000	5,581,000	6.23	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.70000	7.62500		6.81	27,185,043.60	260	3,656.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,636.00000	5,249,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		3.00000	4,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,876.00000	5,489,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2.00000	3,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,395.00000	5,009,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		4.00000	6,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,346.00000	3,716,000	6.52	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		40.00000	22,000	6.52	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,178.00000	935,000	6.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		532.00000	677,000	6.81	0.00	0	550.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future			7.79500	7.71600		8.78	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,568.00000	4,261,000	9.21	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		737.00000	824,000	9.21	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,755.00000	4,443,000	9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		685.00000	768,000	9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,384.00000	4,082,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		792.00000	884,000	9.18	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.87500	7.79200		8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,181.00000	2,951,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,183.00000	2,353,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,321.00000	3,085,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,085.00000	2,249,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,048.00000	2,823,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,289.00000	2,463,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.96100	7.87300		8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,438.00000	3,215,000	8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,851.00000	3,035,000	8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,566.00000	3,339,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,749.00000	2,929,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,316.00000	3,098,000	8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,960.00000	3,149,000	8.40	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future			5.90100	5.81800		1.46	11,535,491.00	110	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,669.00000	2,535,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,747.00000	2,613,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,591.00000	2,457,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.92100	5.82200		1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,959.00000	1,826,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		11.00000	15,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,024.00000	1,891,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		9.00000	12,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,893.00000	1,761,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		12.00000	17,000	1.73	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.84100	5.72100		1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		619.00000	536,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		298.00000	353,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		656.00000	571,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		277.00000	331,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		583.00000	503,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		319.00000	378,000	1.39	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.66600	5.50900		1.05	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		667.00000	575,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		226.00000	275,000	1.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	6.05	Call		698.00000	605,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		212.00000	261,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		636.00000	547,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		240.00000	292,000	1.09	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.92500	7.85000		8.00	48,227,387.60	490	21,736.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,872.00000	4,462,000	8.52	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		17.00000	24,000	8.52	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,128.00000	4,717,000	8.55	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		12.00000	18,000	8.55	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,616.00000	4,209,000	8.49	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		23.00000	32,000	8.49	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,440.00000	2,792,000	7.75	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		179.00000	115,000	7.75	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,563.00000	1,851,000	7.84	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		441.00000	312,000	7.84	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,376.00000	1,106,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		545.00000	692,000	8.00	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,632.00000	2,272,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		165.00000	222,000	8.21	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			8.02000	7.94100		10.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,064.00000	4,731,000	10.84	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		813.00000	906,000	10.84	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,263.00000	4,925,000	10.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.80	Put		757.00000	845,000	10.87	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,867.00000	4,539,000	10.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		872.00000	970,000	10.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.09700	8.01500		9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,653.00000	3,402,000	10.13	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,429.00000	2,608,000	10.13	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,805.00000	3,548,000	10.16	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,323.00000	2,496,000	10.16	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,504.00000	3,259,000	10.10	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,539.00000	2,723,000	10.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.18100	8.09500		10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,924.00000	3,682,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,141.00000	3,334,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,065.00000	3,818,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,031.00000	3,219,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,790.00000	3,553,000	9.98	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,259.00000	3,457,000	9.98	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.98100	7.91200		9.20	45,547,656.00	490	10,000.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,262.00000	5,851,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		7.00000	9,000	10.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Call		6,534.00000	6,123,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		4.00000	7,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,989.00000	5,579,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		9.00000	13,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,705.00000	3,056,000	8.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		188.00000	125,000	8.94	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		1,747.00000	2,034,000	9.04	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		462.00000	336,000	9.04	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,449.00000	1,183,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		625.00000	772,000	9.24	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,781.00000	2,426,000	9.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		196.00000	254,000	9.49	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.06600	7.99300		11.51	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,273.00000	4,945,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		969.00000	1,067,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,484.00000	5,151,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		904.00000	998,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,065.00000	4,742,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,037.00000	1,140,000	12.04	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.13900	8.06300		11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,802.00000	3,552,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,741.00000	2,924,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,963.00000	3,708,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,621.00000	2,799,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,648.00000	3,404,000	11.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	8.20	Put		2,869.00000	3,058,000	11.55	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.21700	8.13700		11.17	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,487.00000	3,268,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,253.00000	4,478,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,620.00000	3,396,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,105.00000	4,325,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,357.00000	3,143,000	11.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,404.00000	4,634,000	11.06	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.96800	8.90300		16.61	2,221,645.80	30	3,028.00
R209	On	03/05/2012	Bond Future	9.00	Call		1,813.00000	1,507,000	16.61	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,067.00000	1,262,000	16.61	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,045.00000	1,717,000	16.68	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		919.00000	1,092,000	16.68	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,598.00000	1,313,000	16.57	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,235.00000	1,451,000	16.57	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.04300	8.97700		20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,757.00000	4,440,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,716.00000	2,901,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,975.00000	4,650,000	21.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.30	Put		2,570.00000	2,747,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,542.00000	4,233,000	21.23	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,868.00000	3,061,000	21.23	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.11100	9.04200		21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,648.00000	4,371,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,966.00000	5,208,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,836.00000	4,552,000	21.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,776.00000	5,010,000	21.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,469.00000	4,198,000	21.41	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,169.00000	5,416,000	21.41	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.18200	9.11100		20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,316.00000	5,039,000	20.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,151.00000	6,401,000	20.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,492.00000	5,210,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,949.00000	6,193,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,142.00000	4,871,000	20.67	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,358.00000	6,614,000	20.67	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future			140.97771	141.88842			0.00	0	925.00
R210	On	03/05/2012	Bond Future	139.00	Call		2,888.00000	1,978,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		2,838.00000	1,928,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		2,938.00000	2,028,000		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			119.29470	119.28726			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,087.00000	1,095,000		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		1,037.00000	1,045,000		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		1,137.00000	1,145,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			117.81665	117.90653			0.00	0	3,252.00
R212	On	03/05/2012	Bond Future	115.30	Call		2,607.00000	2,517,000		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		2,557.00000	2,467,000		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		2,657.00000	2,567,000		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			8.86900	8.79400		14.85	7,591,689.90	90	4,435.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,860.00000	3,357,000	15.46	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		333.00000	426,000	15.46	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,176.00000	3,659,000	15.52	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		276.00000	355,000	15.52	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,552.00000	3,063,000	15.40	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		400.00000	507,000	15.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.94700	8.87000		18.75	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,336.00000	4,940,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,424.00000	2,631,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,572.00000	5,168,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,288.00000	2,487,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,103.00000	4,716,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,565.00000	2,781,000	18.97	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.01900	8.94000		19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,100.00000	4,763,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,636.00000	4,909,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,302.00000	4,957,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,455.00000	4,720,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,908.00000	4,579,000	19.10	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,830.00000	5,111,000	19.10	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.09700	9.01500		18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,772.00000	5,437,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,887.00000	6,175,000	18.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future	9.05	Call		5,967.00000	5,625,000	18.63	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,700.00000	5,981,000	18.63	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,588.00000	5,259,000	18.55	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,087.00000	6,382,000	18.55	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			9.01700	8.95300			2,264,946.60	30	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		1,252.00000	1,765,000		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		1,169.00000	1,682,000		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		1,335.00000	1,848,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.09000	9.02300			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		1,811.00000	2,341,000		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		1,728.00000	2,258,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,894.00000	2,424,000		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			1.25250	1.23060		15.47	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		870.00000	1,062,000	14.64	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		64.00000	37,000	14.64	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		501.00000	654,000	14.73	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		195.00000	129,000	14.73	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,331.00000	1,540,000	16.59	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		25.00000	15,000	16.59	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.26840	1.24630		16.07	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		710.00000	853,000	15.45	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		355.00000	277,000	15.45	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		487.00000	593,000	16.29	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		632.00000	517,000	16.29	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,031.00000	1,207,000	15.11	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		176.00000	131,000	15.11	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.28450	1.26210		17.25	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		855.00000	995,000	16.16	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		514.00000	430,000	16.16	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		644.00000	751,000	16.86	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		803.00000	686,000	16.86	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,139.00000	1,310,000	15.68	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		298.00000	245,000	15.68	0.00	0	0.00

<b>Total for Derivatives :</b>									<b>713,011,972.72</b>	<b>30,192</b>	<b>1,024,210.00</b>
--------------------------------	--	--	--	--	--	--	--	--	-----------------------	---------------	---------------------

**i-Bonds**

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			270,000,000,000.00	54,000,000	26,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	1,100,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			3,033,800,000,000.00	30,338,000	15,010,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			1,300,000,000,000.00	13,000,000	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000		600,000,000,000.00		6,000,000	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		11,200,000,000.00		112,000	112,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		10,200,000,000.00		102,000	51,000.00
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	2,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014			100.00000	100.00000			150,000,000,000.00	1,500,000	3,130,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		1,416,200,000,000.00		14,162,000	7,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		1,420,400,000,000.00		14,204,000	27,050,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		919,600,000,000.00		9,196,000	4,900,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On	20/03/2022			100.00000	100.00000			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	100.00000		1,450,000,000,000.00		14,500,000	14,500,000.00
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		10,860,000,000,000.00		108,600,000	54,300,000.00
AIR02	On	30/04/2023			100.00000	100.00000		6,160,000,000,000.00		61,600,000	30,800,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			2,804,000,000,000.00	28,040,000	14,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	260,000.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			5,100,000,000.00	51,000	50,051,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		726,200,000,000.00		7,262,000	3,500,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000		72,000,000,000.00		720,000	240,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			810,000,000,000.00	8,100,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			5,300,000,000.00	53,000	53,000.00
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			2,423,400,000,000.00	24,234,000	12,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			5,120,000,000,000.00	51,200,000	26,600,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			2,350,000,000,000.00	23,500,000	53,500,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			2,700,000,000,000.00	27,000,000	13,500,000.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN22 On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			526,200,000.00	5,262,000	2,510,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ13C	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012			100.00000	100.00000		79,600,000,000,000.00	796,000,000	355,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		3,800,000,000,000.00		38,000,000	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		2,645,400,000,000.00		26,454,000	79,601,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		1,512,200,000,000.00		15,122,000	124,897,000.00
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	17,500,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ170L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012			100.00000	100.00000		500,000,000,000.00	5,000,000	5,000,000.00	
EQ175L	On	05/07/2012			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
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	47,108,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			31,505,500,000.00	3,406,000	527,118,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			308,000,000,000.00	30,800,000	467,300,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			87,213,500,000.00	11,110,000	162,833,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			10,365,000,000.00	1,382,000	170,508,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			1,019,600,000,000.00	10,196,000	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000		30,400,000,000,000.00		304,000,000	529,000,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000		7,800,000,000,000.00		78,000,000	78,000,000.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000		20,000,000,000,000.00		200,000,000	360,000,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		100,000,000,000.00		1,000,000	1,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000		1,305,600,000,000.00		13,056,000	6,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000		319,900,000,000.00		3,199,000	63,756,072.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	180,000,000.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000		480,000,000,000.00		60,000,000	110,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000		1,271,160,000,000.00		141,240,000	875,000,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000		5,255,000,000,000.00		52,550,000	55,550,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000		3,100,000,000,000.00		31,000,000	108,000,000.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT14	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
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	12/04/2012			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
GRD16i	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16i	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17i	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17i	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17i	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
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		20,000,000,000.00		200,000	100,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			36,200,000,000.00	362,000	27,216,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			40,009,200,000,000.00	400,092,000	420,901,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			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	6,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		608,200,000.00		6,082,000	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND215	On	10/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	135,000,000.00
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
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

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING127On	07/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131On	24/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING138On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING139On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145On	18/06/2012	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
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000		1,958,157,200,000.00	19,581,572	19,581,572	9,790,786.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000		11,437,200,000,000.00	114,372,000	114,372,000	57,187,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			321,800,000,000.00	3,218,000	1,500,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	150,000,000.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012			100.00000	100.00000			7,500,000,000,000.00	75,000,000	75,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	2,660,000.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP011	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP012	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP013	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP181	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP191	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP201	On	17/02/2014			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			16,400,000,000,000.00	164,000,000	82,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,215,400,000,000.00	32,154,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			535,000,000,000.00	5,350,000	2,500,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			820,400,000,000.00	8,204,000	4,000,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11EOn	27/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK12EOn	20/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK13EOn	21/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,719,400,000,000.00		17,194,000	8,500,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		2,410,000,000,000.00		24,100,000	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000		3,800,000,000,000.00		38,000,000	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		1,931,600,000,000.00		19,316,000	9,900,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	520,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			900,000,000,000.00	9,000,000	4,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		24,400,000,000,000.00		244,000,000	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		22,000,000,000.00		220,000	112,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		635,400,000,000.00		6,354,000	86,000,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03LOn	02/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
PMM01On	28/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PNP04 On	21/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A1fOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A2fOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A3fOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A4fOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.80000	6.71500		229,164,655,640,400.00	33,700,684,653	23,280,616,913.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.49500	8.41500		86,031,489,955,000.00		10,127,309,000	13,270,426,664.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			214.46214	214.42341		9,038,077,966,020.00		42,143,000	958,641,554.00
R197	On	07/12/2023	Spot Bond			1.91000	1.96000		349,148,000,000.00		182,800,000	660,790,577.00
R201	On	21/12/2014	Spot Bond			6.12000	6.04000		2,323,641,600,000.00		379,680,000	3,740,289,721.00
R202	On	07/12/2033	Spot Bond			2.25000	2.24000		171,882,859,500.00		76,392,382	1,135,432,990.00
R203	On	15/09/2017	Spot Bond			7.37000	7.29000		10,775,721,220,000.00		1,462,106,000	8,168,765,744.00
R204	On	21/12/2018	Spot Bond			7.67000	7.59500		80,525,888,040,000.00		10,498,812,000	10,078,741,695.00
R205	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.88500	5.80500		4,603,600,100,000.00		782,260,000	5,627,653,000.00
R207	On	15/01/2020	Spot Bond			7.89500	7.82000		37,939,263,810,500.00		4,805,479,900	7,674,699,400.00
R208	On	31/03/2021	Spot Bond			7.95500	7.88500		27,054,772,035,000.00		3,400,977,000	9,131,477,047.00
R209	On	31/03/2036	Spot Bond			8.94500	8.88000		69,297,111,790,000.00		7,747,022,000	11,182,446,300.00
R210	On	31/03/2028	Spot Bond			2.28000	2.23000		1,329,400,176,840.00		583,070,253	1,109,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			0.65000	0.65000			217,685,000,000.00	334,900,000	3,732,955,306.00
R212	On	31/01/2022	Spot Bond			1.90000	1.89000			1,048,800,000,000.00	552,000,000	1,815,385,753.00
R213	On	28/02/2031	Spot Bond			8.84500	8.77000			19,290,018,574,700.00	2,180,895,260	3,433,780,630.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			13,076,537,500,000.00	2,011,775,000	4,161,914,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			192,000,000,000.00	24,000,000	6,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,500,000,000,000.00		35,000,000	19,400,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		515,400,000,000.00		5,154,000	2,500,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	260,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	70,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		610,600,000,000.00		6,106,000	5,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	650,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000		80,000,000,000.00		800,000	2,091,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	1,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000		2,824,899,000,000.00		28,248,990	14,124,495.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			33,200,000,000.00	332,000	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			6,700,000,000.00	67,000	67,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			36,600,000,000.00	366,000	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
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN842On	19/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN860On	25/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN861On	22/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN867On	19/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN869On	19/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN870On	20/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN872On	13/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN873On	14/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN874On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN875On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN876On	20/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN878On	21/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN880On	23/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN881On	23/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN882On	27/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN887On	17/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN88	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN90	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN90	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN90	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN90	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN90	On	04/04/2012			100.00000	100.00000			0.00	0	0.00
SYN90	On	20/04/2012			100.00000	100.00000		1,700,000,000,000.00		17,000,000	17,000,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN908	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
SYN909	On	02/05/2012			100.00000	100.00000		90,400,000,000,000.00	904,000,000	452,000,000.00	
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2016			100.00000	100.00000			3,000,000,000,000.00	30,000,000	15,000,000.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		616,000,000,000.00		6,160,000	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		3,822,800,000,000.00		38,228,000	1,024,706,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		4,005,600,000,000.00		40,056,000	228,005,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		2,500,000,000,000.00		25,000,000	65,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		57,400,000,000.00		574,000	20,007,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	58,681,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	126,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			3,294,000,000.00	32,940,000	50,040,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>1,035,322,394,467,960.00</b>	<b>83,598,589,010</b>	<b>119,511,264,347.00</b>
<b>Grand Total:</b>							<b>1,035,323,107,479,930.00</b>	<b>13,598,619,202</b>	<b>119,512,288,557.00</b>