

# Daily MTM Report

Daily summary for: 24/04/2012

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			7.85040	7.92840		14.40	117,355,629.60	14,949	247,782.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		688.00000	614,000	14.02	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		10.00000	14,000	14.02	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		641.00000	567,000	13.90	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		13.00000	17,000	13.90	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		736.00000	661,000	14.14	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		8.00000	11,000	14.14	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		122.00000	97,000	15.96	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		294.00000	347,000	15.96	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		2.00000	2,000	16.78	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,180.00000	1,102,000	16.78	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		52.00000	41,000	18.65	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		624.00000	691,000	18.65	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		39.00000	31,000	19.71	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		761.00000	831,000	19.71	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		32.00000	25,000	20.33	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		854.00000	925,000	20.33	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		931.00000	854,000	14.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		3.00000	4,000	14.89	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		459.00000	394,000	13.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		31.00000	44,000	13.64	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		153.00000	123,000	15.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		225.00000	273,000	15.34	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		97.00000	77,000	16.58	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		369.00000	427,000	16.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		276.00000	226,000	14.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		98.00000	126,000	14.18	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		949.00000	1,021,000	20.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		27.00000	21,000	20.96	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		308.00000	255,000	14.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		80.00000	105,000	14.07	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,336.00000	1,411,000	23.47	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		14.00000	11,000	23.47	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		63.00000	50,000	17.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		535.00000	600,000	17.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		882.00000	805,000	14.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		4.00000	5,000	14.51	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		65.00000	87,000	13.97	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		343.00000	287,000	13.97	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.95500	8.03420		15.83	48,215,255.00	6,061	27,779.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		874.00000	803,000	14.38	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		40.00000	48,000	14.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		829.00000	760,000	14.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		45.00000	55,000	14.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		919.00000	846,000	14.38	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		35.00000	41,000	14.38	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		52.00000	64,000	14.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		786.00000	719,000	14.38	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,169.00000	1,236,000	20.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		103.00000	91,000	20.95	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		382.00000	341,000	15.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		248.00000	286,000	15.65	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		169.00000	150,000	18.74	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		735.00000	795,000	18.74	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,260.00000	1,328,000	21.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		94.00000	83,000	21.39	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		904.00000	967,000	19.64	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		138.00000	122,000	19.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		488.00000	439,000	14.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		154.00000	184,000	14.92	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		577.00000	632,000	17.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		211.00000	187,000	17.83	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		299.00000	266,000	16.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		365.00000	411,000	16.49	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		627.00000	565,000	14.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		93.00000	110,000	14.38	0.00	0	246.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		704.00000	640,000	14.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		70.00000	85,000	14.38	0.00	0	8,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.05790	8.13850		16.51	0.00	0	22,316.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		638.00000	587,000	15.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		200.00000	229,000	15.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		607.00000	561,000	15.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		219.00000	253,000	15.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		669.00000	614,000	14.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		181.00000	206,000	14.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		348.00000	390,000	16.32	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		486.00000	448,000	16.32	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,162.00000	1,226,000	20.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		200.00000	184,000	20.36	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.17030	8.25270		16.89	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		653.00000	609,000	16.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		350.00000	389,000	16.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		631.00000	588,000	16.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		378.00000	418,000	16.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		676.00000	631,000	15.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		323.00000	361,000	15.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,156.00000	1,216,000	19.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		309.00000	286,000	19.88	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		589.00000	549,000	16.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		436.00000	479,000	16.70	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.36940	8.45180		17.60	0.00	0	659.00

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	8.98	Call		598.00000	568,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,124.00000	1,177,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		585.00000	556,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,161.00000	1,215,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		612.00000	581,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,088.00000	1,140,000	18.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.04200	9.11830		18.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,337.00000	1,304,000	17.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		719.00000	762,000	17.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,318.00000	1,285,000	17.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		750.00000	793,000	17.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,357.00000	1,322,000	17.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		689.00000	730,000	17.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		455.00000	484,000	16.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,573.00000	1,526,000	16.60	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.11610	10.19240		19.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,918.00000	1,880,000	18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		926.00000	964,000	18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,895.00000	1,857,000	18.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		953.00000	991,000	18.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,937.00000	1,902,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		895.00000	936,000	18.73	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.85040	7.92840			14.40	0.00	0	758.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			6,987.00000	5,520,000	17.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.35	Put		49,147.00000	55,480,000	17.60	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Call		6,304.00000	4,976,000	17.95	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Put		53,464.00000	59,936,000	17.95	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Call		7,759.00000	6,136,000	17.25	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Put		44,919.00000	51,096,000	17.25	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future				7.95500	8.03420		15.83	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Call		51,853.00000	46,752,000	14.74	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Put		13,473.00000	16,292,000	14.74	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Call		48,825.00000	43,927,000	14.92	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Put		15,445.00000	18,467,000	14.92	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Call		55,317.00000	49,728,000	14.56	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Put		11,937.00000	14,268,000	14.56	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future				8.05790	8.13850		16.51	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Call		54,397.00000	50,153,000	15.83	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Put		27,867.00000	31,683,000	15.83	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Call		52,035.00000	47,953,000	16.02	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Put		30,505.00000	34,483,000	16.02	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Call		56,874.00000	52,464,000	15.64	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Put		25,344.00000	28,994,000	15.64	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future				12.67080	12.75960		12.89	25,341.60	2	64,517.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Call		935.00000	848,000	13.11	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Put		25.00000	27,000	13.11	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Call		887.00000	801,000	12.78	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Put		27.00000	30,000	12.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		983.00000	896,000	13.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		23.00000	25,000	13.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,667.00000	1,579,000	17.50	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		7.00000	8,000	17.50	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		142.00000	171,000	12.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		402.00000	342,000	12.71	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.83130	12.92170		13.81	0.00	0	2,223.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		289.00000	258,000	15.34	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		817.00000	877,000	15.34	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		277.00000	246,000	15.45	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		855.00000	915,000	15.45	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		302.00000	269,000	15.22	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		780.00000	838,000	15.22	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,609.00000	1,523,000	14.09	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		37.00000	42,000	14.09	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.98780	13.08000		14.72	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		923.00000	863,000	13.62	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		293.00000	326,000	13.62	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		894.00000	836,000	13.72	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		314.00000	349,000	13.72	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		952.00000	891,000	13.52	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		272.00000	304,000	13.52	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09670	0.09780		19.11	3,481.20	36	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		49.00000	38,000	21.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,069.00000	1,168,000	21.70	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		9.00000	6,000	24.29	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,029.00000	2,136,000	24.29	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		274.00000	224,000	18.86	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		294.00000	354,000	18.86	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09820	0.09920		17.65	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		784.00000	713,000	16.61	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		164.00000	193,000	16.61	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		301.00000	268,000	18.50	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		681.00000	748,000	18.50	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,640.00000	1,543,000	16.75	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		20.00000	23,000	16.75	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09960	0.10070		18.07	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		973.00000	894,000	17.12	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		243.00000	274,000	17.12	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		486.00000	440,000	18.87	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		756.00000	820,000	18.87	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,775.00000	1,674,000	16.81	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		45.00000	54,000	16.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.36800	10.40790		11.62	21,772,800.00	2,100	45,544.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		197.00000	174,000	11.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		189.00000	206,000	11.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		177.00000	155,000	11.97	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		219.00000	237,000	11.97	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		223.00000	195,000	11.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		165.00000	177,000	11.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		142.00000	154,000	11.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		250.00000	222,000	11.60	49,950.00	225	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		631.00000	592,000	11.70	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		23.00000	24,000	11.70	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		820.00000	781,000	12.70	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		12.00000	13,000	12.70	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		965.00000	926,000	13.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		7.00000	8,000	13.46	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		585.00000	546,000	11.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		27.00000	28,000	11.45	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		60.00000	66,000	11.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		418.00000	384,000	11.51	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		283.00000	304,000	12.32	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		141.00000	122,000	12.32	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.51400	10.55490		13.15	5,257,000.00	500	8,281.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		298.00000	279,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		469.00000	491,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		278.00000	260,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		499.00000	522,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		292.00000	299,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		413.00000	461,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,130.00000	1,101,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		25.00000	37,000	13.00	0.00	0	10,200.00

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	9.75	Call		864.00000	829,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		59.00000	65,000	12.00	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.66060	10.70280		13.93	0.00	0	12,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		622.00000	599,000	13.42	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		309.00000	328,000	13.42	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		596.00000	574,000	13.52	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		333.00000	353,000	13.52	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		648.00000	625,000	13.33	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		285.00000	304,000	13.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.04310	11.08150		14.13	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		654.00000	647,000	14.85	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,066.00000	1,097,000	14.85	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		640.00000	633,000	14.94	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,102.00000	1,133,000	14.94	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		669.00000	662,000	14.77	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,031.00000	1,062,000	14.77	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			430.04900	429.16500			0.00	0	13.00
AL7T	On	02/08/2012	Index Future			436.11100	435.21900			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			442.76300	441.86100			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			390.14200	389.46900			0.00	0	819.00
ALBI	On	02/08/2012	Index Future			395.64100	394.96300			0.00	0	198.00
ALBI	On	01/11/2012	Index Future			401.67600	400.91000			0.00	0	0.00
ANY DA	On	30/04/2012	Any day expiry			6.34150	6.37810		13.18	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	30/04/2012	Any day expiry	6.50	Call		14.00000	7,000	15.95	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.50	Put		136.00000	166,000	15.95	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Call		8.00000	4,000	16.87	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Put		180.00000	213,000	16.87	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Call		23.00000	13,000	15.02	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Put		95.00000	122,000	15.02	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.37	Put		44.00000	60,000	13.55	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.37	Call		52.00000	31,000	13.55	0.00	0	2,000.00
ANY DAOn	30/04/2012	Any day expiry			8.03210	8.09340		10.05	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		111.00000	59,000	10.05	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		18.00000	27,000	10.05	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Call		73.00000	36,000	10.85	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Put		30.00000	54,000	10.85	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		154.00000	98,000	11.07	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		11.00000	16,000	11.07	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			7.79410	7.87110		13.61	0.00	0	500.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		34.00000	13,000	15.56	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		113.00000	169,000	15.56	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		23.00000	8,000	16.21	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		152.00000	214,000	16.21	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.90	Call		49.00000	21,000	14.91	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.90	Put		78.00000	127,000	14.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.04990	8.10920		10.62	0.00	0	22,609.00

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	Call		475.00000	418,000	10.85	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		16.00000	18,000	10.85	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		428.00000	375,000	10.82	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		19.00000	25,000	10.82	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		522.00000	465,000	11.20	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		13.00000	15,000	11.20	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.08540	8.14340		12.00	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		213.00000	187,000	12.40	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		306.00000	338,000	12.40	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		195.00000	171,000	12.54	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		338.00000	372,000	12.54	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		232.00000	204,000	12.25	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		275.00000	305,000	12.25	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.12500	8.18270		12.48	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		374.00000	341,000	12.47	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		281.00000	305,000	12.47	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		350.00000	319,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		307.00000	333,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		400.00000	365,000	12.41	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		257.00000	279,000	12.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.26680	9.29350		15.12	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,250.00000	2,219,000	14.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		257.00000	252,000	14.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,207.00000	2,176,000	14.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		264.00000	259,000	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	Call		2,294.00000	2,263,000	14.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		251.00000	246,000	14.83	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.93480	7.95870		10.12	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		66.00000	58,000	11.29	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		257.00000	273,000	11.29	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		55.00000	49,000	11.53	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		296.00000	314,000	11.53	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		78.00000	70,000	11.06	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		219.00000	235,000	11.06	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.02190	8.04860		10.73	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		423.00000	404,000	10.68	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		83.00000	91,000	10.68	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		388.00000	370,000	10.69	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		98.00000	107,000	10.69	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		460.00000	441,000	10.67	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		70.00000	78,000	10.67	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.10550	8.13280		11.35	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		476.00000	457,000	11.05	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		147.00000	155,000	11.05	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		444.00000	426,000	11.10	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		165.00000	174,000	11.10	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		508.00000	489,000	11.00	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		129.00000	137,000	11.00	0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future			0.00700	0.02110			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			0.09760	0.11950			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.25010	0.23590			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00920	0.00780			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.19930	0.17010			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00320	0.00310			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.63130	8.66230		13.43	0.00	0	32,519.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		70.00000	59,000	15.84	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		508.00000	528,000	15.84	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		63.00000	52,000	16.04	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		551.00000	571,000	16.04	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		79.00000	67,000	15.63	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		467.00000	486,000	15.63	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.76010	8.79200		15.23	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		361.00000	341,000	15.23	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		319.00000	331,000	15.23	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		340.00000	322,000	15.41	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		348.00000	362,000	15.41	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		383.00000	363,000	15.09	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		291.00000	303,000	15.09	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.88930	8.92320		15.97	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		652.00000	631,000	14.79	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		234.00000	247,000	14.79	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		624.00000	604,000	14.94	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		256.00000	270,000	14.94	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		680.00000	658,000	14.64	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		212.00000	224,000	14.64	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				391.07400	390.39000			0.00	0	89.00
GOVI	On 03/05/2012	GOVI		382.00	Call		83,900.00000	90,740,000		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		83,800.00000	90,640,000		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		84,000.00000	90,840,000		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				396.58700	395.89600			0.00	0	142.00
GOVI	On 02/08/2012	GOVI		390.00	Call		58,960.00000	65,870,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.01	Call		58,860.00000	65,770,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		389.99	Call		59,060.00000	65,970,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		389.99	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
GOVI	On	01/11/2012	GOVI			402.63600	402.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		0.00000	6,360,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		0.00000	6,260,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		0.00000	6,460,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			174.09300	173.58100			0.00	0	431.00
IGOV	On	02/08/2012	Index Future			176.54700	176.02900			0.00	0	131.00
IGOV	On	01/11/2012	Index Future			179.24000	178.71600			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			470.21300	471.23400			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			476.89400	477.93000			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.61000	5.62000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.66000	5.66000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.69000	5.70000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.71000	5.72000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.78000	5.80000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.94000	5.96000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.12000	6.13000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.30000	6.32000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.51000	6.52000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.72000	6.73000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.36890	6.40460		9.72	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		160.00000	135,000	9.85	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		55.00000	66,000	9.85	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		129.00000	105,000	9.72	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		74.00000	86,000	9.72	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		196.00000	168,000	9.98	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		41.00000	49,000	9.98	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.42780	6.46390		12.02	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		325.00000	300,000	12.12	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		104.00000	115,000	12.12	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		293.00000	269,000	12.09	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		122.00000	134,000	12.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		360.00000	333,000	12.15		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		89.00000	98,000	12.15		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.47310	6.51010		13.28		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		367.00000	344,000	13.25		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		194.00000	208,000	13.25		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		339.00000	317,000	13.27		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		216.00000	231,000	13.27		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		396.00000	373,000	13.24		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		173.00000	187,000	13.24		0.00	0	0.00
R157 On	03/05/2012	Bond Future			6.48700	6.53100		2.97		0.00	0	12,719.00
R157 On	03/05/2012	Bond Future	8.25	Call		5,582.00000	5,729,000	3.27		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.27		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.30	Call		5,739.00000	5,886,000	3.27		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.27		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.20	Call		5,424.00000	5,571,000	3.27		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.20	Put		0.00000	0,000	3.27		0.00	0	0.00
R157 On	03/05/2012	Bond Future	6.25	Put		959.00000	818,000	2.92		0.00	0	0.00
R157 On	03/05/2012	Bond Future	6.25	Call		14.00000	20,000	2.92		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.50	Call		192.00000	251,000	2.97		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.50	Put		296.00000	207,000	2.97		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.75	Call		766.00000	895,000	3.05		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.75	Put		36.00000	18,000	3.05		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	7.35	Call		2,701.00000	2,849,000	3.23		0.00	0	0.00
R157 On	03/05/2012	Bond Future	7.35	Put		0.00000	0,000	3.23		0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future			6.55900	6.60700		2.89	0.00	0	108.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,225.00000	4,371,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		14.00000	11,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,370.00000	4,517,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		11.00000	9,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,081.00000	4,226,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		17.00000	14,000	3.15	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.60100	6.65200		3.21	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,686.00000	1,777,000	3.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		702.00000	647,000	3.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,779.00000	1,873,000	3.28	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		654.00000	603,000	3.28	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,594.00000	1,683,000	3.26	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		750.00000	694,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.64300	6.70000		2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,343.00000	1,419,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,214.00000	1,144,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,414.00000	1,492,000	2.97	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,157.00000	1,088,000	2.97	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,276.00000	1,349,000	2.95	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,276.00000	1,202,000	2.95	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

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			8.15700	8.18100		12.70	0.00	0	30,990.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,507.00000	7,736,000	13.43	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2.00000	0,000	13.43	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,942.00000	8,172,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1.00000	1,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,070.00000	7,299,000	13.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4.00000	2,000	13.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		2,932.00000	2,705,000	12.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		190.00000	194,000	12.48	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		944.00000	788,000	12.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,126.00000	1,201,000	12.67	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,169.00000	3,350,000	12.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		162.00000	112,000	12.94	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,191.00000	6,417,000	13.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		9.00000	4,000	13.28	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.23400	8.25800		13.47	0.00	0	790.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,155.00000	6,302,000	13.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,649.00000	1,570,000	13.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,474.00000	6,626,000	13.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,524.00000	1,450,000	13.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,842.00000	5,985,000	13.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,783.00000	1,699,000	13.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,430.00000	3,304,000	13.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,355.00000	3,455,000	13.47	1,382,000.00	400	8,750.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.66	Call		5,596.00000	5,736,000	13.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,896.00000	1,809,000	13.85	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,067.00000	6,886,000	13.13	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,240.00000	1,286,000	13.13	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,331.00000	6,158,000	13.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,507.00000	1,560,000	13.19	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,218.00000	6,367,000	13.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,623.00000	1,546,000	13.95	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,764.00000	4,614,000	13.33	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		2,299.00000	2,375,000	13.33	0.00	0	199.00
R186	On	02/08/2012	Bond Future	9.00	Call		7,802.00000	7,969,000	14.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		1,100.00000	1,041,000	14.18	0.00	0	199.00
R186	On	01/11/2012	Bond Future			8.29800	8.32300		14.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,209.00000	7,345,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,353.00000	3,257,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,489.00000	7,628,000	14.60	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		3,193.00000	3,101,000	14.60	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,933.00000	7,066,000	14.52	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,519.00000	3,421,000	14.52	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.36700	8.39200		13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,371.00000	6,487,000	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,397.00000	5,286,000	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,615.00000	6,734,000	14.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,194.00000	5,086,000	14.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,138.00000	6,251,000	13.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.45	Put		5,614.00000	5,500,000	13.97	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			215.65034	215.62644			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		626.00000	650,000		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		576.00000	600,000		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		676.00000	700,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.68824	218.66811			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		668.00000	688,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Call		618.00000	638,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Call		718.00000	738,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			259.83193	259.96733			0.00	0	1,044.00
R197	On	03/05/2012	Bond Future	251.00	Call		8,967.00000	8,832,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		8,917.00000	8,782,000		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		9,017.00000	8,882,000		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	02/08/2012	Bond Future			258.30307	258.44524			11,623,638.15	45	502.00
R197	On	02/08/2012	Bond Future	257.00	Call		1,445.00000	1,303,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		1,395.00000	1,253,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call		1,495.00000	1,353,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	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			5.83300	5.87500		2.09	0.00	0	1,845.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,562.00000	4,667,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,680.00000	4,785,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,443.00000	4,548,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.84700	5.89300		2.09	0.00	0	37.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,572.00000	3,676,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		1.00000	0,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,681.00000	3,785,000	2.30	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	02/08/2012	Bond Future	7.55	Put		1.00000	1,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,464.00000	3,568,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		2.00000	1,000	2.30	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.80500	5.85500		2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,570.00000	1,647,000	2.36	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		263.00000	238,000	2.36	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,649.00000	1,728,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		241.00000	218,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,493.00000	1,568,000	2.35	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		286.00000	259,000	2.35	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.72400	5.78200		2.09	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,299.00000	1,368,000	2.16	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		463.00000	428,000	2.16	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,361.00000	1,431,000	2.17	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		437.00000	402,000	2.17	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,240.00000	1,307,000	2.15	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		493.00000	456,000	2.15	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			191.71240	190.43356			0.00	0	37,085.00
R202	On	03/05/2012	Bond Future	190.00	Call		434.00000	1,712,000		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		384.00000	1,662,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		0.00000	0,000		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2012	Bond Future	189.95	Call		484.00000	1,762,000		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	02/08/2012	Bond Future			191.65687	190.36375			0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Call		0.00000	657,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put		636.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call		0.00000	607,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Put		686.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call		0.00000	707,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Put		586.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			6.99700	7.07600		5.87	0.00	0	3,653.00
R203	On	03/05/2012	Bond Future	8.75	Call		7,262.00000	7,620,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		7,469.00000	7,828,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		7,054.00000	7,413,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		603.00000	380,000	5.79	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		258.00000	394,000	5.79	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		263.00000	136,000	5.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		598.00000	830,000	5.84	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,702.00000	2,044,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		24.00000	7,000	5.97	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		3,220.00000	3,578,000	6.14	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	7.80	Put		1.00000	0,000	6.14	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.07200	7.15500		5.89	0.00	0	71.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,716.00000	6,058,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		80.00000	61,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,907.00000	6,252,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		69.00000	53,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,525.00000	5,865,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		92.00000	71,000	6.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.12900	7.21700		6.26	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,228.00000	3,477,000	6.46	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,050.00000	933,000	6.46	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,369.00000	3,623,000	6.48	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		989.00000	878,000	6.48	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,090.00000	3,334,000	6.44	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,114.00000	992,000	6.44	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.19100	7.28500		5.69	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		927.00000	1,035,000	5.54	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,067.00000	3,805,000	5.54	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		987.00000	1,099,000	5.55	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,924.00000	3,666,000	5.55	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		870.00000	973,000	5.53	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		4,214.00000	3,947,000	5.53	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future			7.30700	7.37200		7.15	0.00	0	3,658.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,955.00000	7,299,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		7,197.00000	7,540,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,713.00000	7,057,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		2,012.00000	1,683,000	6.95	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		28.00000	43,000	6.95	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		2,002.00000	2,325,000	7.30	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		34.00000	13,000	7.30	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.38800	7.45500		7.55	0.00	0	99.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,395.00000	5,696,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		247.00000	207,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,605.00000	5,911,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		219.00000	183,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,183.00000	5,481,000	8.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		274.00000	230,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.45000	7.52000		7.83	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,767.00000	3,992,000	8.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,445.00000	1,326,000	8.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,927.00000	4,157,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		1,367.00000	1,253,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,610.00000	3,829,000	8.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,527.00000	1,402,000	8.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future			7.51500	7.58900		7.60	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,863.00000	4,079,000	7.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,948.00000	1,815,000	7.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,010.00000	4,230,000	7.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,865.00000	1,736,000	7.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,719.00000	3,931,000	7.70	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,035.00000	1,897,000	7.70	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.60100	5.64300		1.24	0.00	0	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,952.00000	3,021,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		3,030.00000	3,098,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,874.00000	2,943,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.58500	5.63200		1.15	0.00	0	18.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,211.00000	2,277,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	1,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,279.00000	2,344,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,144.00000	2,209,000	1.27	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	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.27	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.44800	5.50400		1.16	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		720.00000	768,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		148.00000	131,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		764.00000	813,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		135.00000	119,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		678.00000	724,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		164.00000	145,000	1.21	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.17900	5.25000		1.01	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		813.00000	862,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		138.00000	123,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		848.00000	898,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		129.00000	114,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		778.00000	826,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		148.00000	132,000	1.06	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			7.55800	7.59200		8.43	1,004,836.90	10	21,416.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,306.00000	6,499,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,566.00000	6,759,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		6,044.00000	6,237,000	9.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	9.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		1,049.00000	889,000	8.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	7.45	Call		239.00000	272,000	8.30	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		406.00000	306,000	8.39	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		734.00000	828,000	8.39	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,313.00000	2,492,000	8.60	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		31.00000	17,000	8.60	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,919.00000	4,111,000	8.81	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		2.00000	1,000	8.81	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.64000	7.67500		8.87	0.00	0	210.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,973.00000	6,141,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		271.00000	246,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,199.00000	6,369,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		242.00000	219,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,747.00000	5,912,000	9.51	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		301.00000	273,000	9.51	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.70300	7.74000		9.24	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,257.00000	4,383,000	9.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,576.00000	1,504,000	9.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,431.00000	4,561,000	9.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,493.00000	1,424,000	9.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,085.00000	4,208,000	9.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,663.00000	1,588,000	9.50	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.77200	7.81000		8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,427.00000	4,546,000	9.27	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		2,183.00000	2,105,000	9.27	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,587.00000	4,708,000	9.30	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	07/02/2013	Bond Future	8.30	Put		2,092.00000	2,016,000	9.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,269.00000	4,386,000	9.24	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,277.00000	2,197,000	9.24	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			7.66200	7.70100		9.86	0.00	0	10,014.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,534.00000	7,772,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,808.00000	8,047,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,258.00000	7,497,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		1,421.00000	1,213,000	9.73	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		182.00000	213,000	9.73	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		618.00000	474,000	9.83	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		612.00000	707,000	9.83	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,168.00000	2,378,000	10.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		65.00000	36,000	10.10	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,867.00000	4,104,000	10.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		4.00000	2,000	10.35	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.73800	7.77700		9.98	0.00	0	336.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,970.00000	6,166,000	10.73	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	02/08/2012	Bond Future	8.75	Put		389.00000	352,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,206.00000	6,405,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		350.00000	316,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,733.00000	5,926,000	10.69	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		429.00000	389,000	10.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.80000	7.84100		10.79	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,305.00000	4,452,000	11.13	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,964.00000	1,872,000	11.13	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,486.00000	4,636,000	11.16	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,864.00000	1,775,000	11.16	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,127.00000	4,270,000	11.10	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,068.00000	1,973,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.86600	7.90900		10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,704.00000	3,832,000	10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		3,191.00000	3,075,000	10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,859.00000	3,989,000	10.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		3,065.00000	2,952,000	10.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,557.00000	3,682,000	10.13	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,325.00000	3,207,000	10.13	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future			8.71600	8.70900		18.22	0.00	0	3,060.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,471.00000	2,395,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		196.00000	176,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,797.00000	2,724,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		142.00000	125,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,157.00000	2,079,000	18.48	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		265.00000	243,000	18.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.78700	8.78000		18.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,160.00000	5,107,000	19.27	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,588.00000	1,590,000	19.27	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,412.00000	5,359,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,476.00000	1,478,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,911.00000	4,860,000	19.21	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,706.00000	1,710,000	19.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.84900	8.84100		20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,134.00000	5,087,000	20.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,909.00000	3,924,000	20.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,343.00000	5,295,000	20.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,739.00000	3,753,000	20.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,928.00000	4,882,000	20.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,085.00000	4,101,000	20.79	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.91400	8.90600		19.65	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,751.00000	5,707,000	19.92	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,032.00000	5,049,000	19.92	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,951.00000	5,907,000	19.97	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	07/02/2013	Bond Future	9.05	Put		4,854.00000	4,871,000	19.97	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,553.00000	5,510,000	19.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,215.00000	5,234,000	19.87	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			142.55516	141.75351			0.00	0	925.00
R210	On	03/05/2012	Bond Future	139.00	Call		2,754.00000	3,555,000		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		2,704.00000	3,505,000		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		2,804.00000	3,605,000		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	02/08/2012	Bond Future			144.56342	143.75311			0.00	0	80.00
R210	On	02/08/2012	Bond Future	143.00	Call		753.00000	1,563,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		703.00000	1,513,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		803.00000	1,613,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	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
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			119.59399	119.24276			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,043.00000	1,394,000		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		993.00000	1,344,000		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		1,093.00000	1,444,000		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	02/08/2012	Bond Future			119.88183	119.52792			0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Put		472.00000	118,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Put		522.00000	168,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Put		422.00000	68,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			118.73761	118.28759			0.00	0	2,902.00
R212	On	03/05/2012	Bond Future	115.30	Call		2,988.00000	3,438,000		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		2,938.00000	3,388,000		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		3,038.00000	3,488,000		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	02/08/2012	Bond Future			118.87708	118.42296			0.00	0	30.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/08/2012	Bond Future	118.00	Call		423.00000	877,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		373.00000	827,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Call		473.00000	927,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.54600	8.55500		16.23	0.00	0	4,435.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,478.00000	5,549,000	17.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		9.00000	5,000	17.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,848.00000	5,920,000	17.20	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		5.00000	3,000	17.20	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,108.00000	5,177,000	17.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		14.00000	9,000	17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.61800	8.62600		16.58	0.00	0	13.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,104.00000	6,140,000	17.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		1,238.00000	1,209,000	17.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,383.00000	6,421,000	17.19	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		1,145.00000	1,118,000	17.19	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,829.00000	5,864,000	17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,337.00000	1,307,000	17.08	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.68200	8.69000		18.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,849.00000	5,877,000	18.48	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,410.00000	3,374,000	18.48	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	01/11/2012	Bond Future	9.05	Call		6,078.00000	6,107,000	18.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,256.00000	3,221,000	18.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,624.00000	5,651,000	18.43	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,572.00000	3,534,000	18.43	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.75100	8.76000		17.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,393.00000	6,426,000	17.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,523.00000	4,485,000	17.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,610.00000	6,644,000	17.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,359.00000	4,321,000	17.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,179.00000	6,211,000	17.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,694.00000	4,654,000	17.56	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			8.75600	8.76900			0.00	0	1,530.00
R214	On	03/05/2012	Bond Future	8.80	Call		258.00000	367,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		341.00000	449,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		175.00000	283,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.82400	8.83700			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		306.00000	198,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2012	Bond Future	8.81	Put		223.00000	116,000		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		389.00000	281,000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R:On		28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.24270	1.25480		14.82	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,064.00000	948,000	13.70	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		16.00000	21,000	13.70	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		628.00000	532,000	14.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		80.00000	105,000	14.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,554.00000	1,435,000	16.29	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		6.00000	8,000	16.29	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.25780	1.27010		15.98	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		831.00000	748,000	15.30	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		238.00000	278,000	15.30	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		560.00000	500,000	16.21	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		467.00000	530,000	16.21	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,196.00000	1,094,000	14.88	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		103.00000	124,000	14.88	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.27300	1.28540		16.32	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		968.00000	887,000	15.96	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		394.00000	437,000	15.96	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		721.00000	661,000	16.83	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		647.00000	711,000	16.83	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	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,290.00000	1,191,000	15.36	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		216.00000	241,000	15.36	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>206,689,932.45</b>	<b>24,328</b>	<b>1,102,582.00</b>

**i-Bonds**

AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	69,803.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000		2,950,000,000,000.00		590,000,000	27,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,310,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000		92,000,000,000.00		920,000	460,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000		700,000,000,000.00		7,000,000	3,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			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
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			62,000,000.00	620,000	1,110,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	4,000,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			128,000,000,000.00	1,280,000	12,340,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	1,750,000.00
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	1,408,000.00
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			48,000,000,000.00	480,000	240,000.00
ABS13	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
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL166On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL167On	20/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL168On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	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
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,800,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	17,500,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			36,000,000,000.00	360,000	4,680,000.00
AIRL02	On	18/02/2014			100.00000	100.00000			30,000,000,000.00	300,000	1,650,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015			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
BAW13	On	17/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA05	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BAYA22	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB05	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP560	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP570	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP580	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		44,000,000,000.00		440,000	7,220,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C	On	15/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	1,000.00000			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	100.00000		101,200,000,000,000.00	1,012,000,000	800,000,000.00	
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	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
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	11,900,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			12,800,000,000,000.00	128,000,000	26,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	50,000,000.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19	On 13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN20	On 20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	1,000,000.00
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	1,000,000.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	1,000,000.00
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	1,000,000.00
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
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF03	On	10/10/2016			100.00000	100.00000				0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000				0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000				0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000				0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	100.00000				0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000				0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000				0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000				0.00	0	52,210,000.00
COJ05	On	05/06/2023			100.00000	100.00000				0.00	0	325,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000				0.00	0	3,100,000.00
COJ07	On	23/03/2021			100.00000	100.00000				0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000				0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800				0.00	0	0.00
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	25,000,000.00
CPL004	On	07/06/2012			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			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	12/02/2013			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			0.00	0	0.00
DENG3	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000		1,000,000,000,000.00		10,000,000	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000		26,400,000,000,000.00		264,000,000	77,400,000.00
DV23	On	27/02/2023			100.00000	100.00000		56,200,000,000,000.00		562,000,000	128,200,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		2,840,000,000,000.00		28,400,000	15,240,000.00
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		32,000,000,000,000.00		320,000,000	80,000,000.00
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
EMM03	On	04/05/2024	Spot Bond			8.00000	8.00000			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
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ177L	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	100.00000			0.00	0	900,000,000.00
ERS3A1	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A1	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B1	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C1	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C1	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
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			9,340,000,000.00	93,400,000	46,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			12,247,000,000,000.00	1,324,000,000	466,730,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,800,000,000,000.00	180,000,000	44,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			210,380,000,000.00	26,800,000	16,827,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			4,065,000,000,000.00	542,000,000	271,429,115.00
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			0.00	0	4,800,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			264,000,000,000.00	2,640,000	1,320,000.00
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			600,000,000,000.00	6,000,000	3,000,000.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			74,000,000,000.00	740,000	370,000.00
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			34,000,000,000.00	340,000	170,000.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
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
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC110	On	15/06/2016			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
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
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	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
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	72,556.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			1,920,000,000,000.00	240,000,000	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			0.00	0	4,400,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	18/07/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	25,000,000.00
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			99,700,000,000.00	997,000	997,000.00

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			120,000,000,000.00	1,200,000	200,000.00
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			7,059,200,000,000.00	70,592,000	35,296,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			58,800,000,000,000.00	588,000,000	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			4,200,000,000,000.00	42,000,000	20,800,000.00
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			6,000,000,000,000.00	60,000,000	12,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			140,000,000,000.00	1,400,000	350,000.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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			4,800,000,000,000.00	48,000,000	16,000,000.00
IND219	On	08/05/2012	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	6,000,000.00
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
IND223	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		14,000,000,000,000.00		140,000,000	240,000,000.00
IND231	On	31/07/2012			100.00000	100.00000		39,900,000,000,000.00		399,000,000	219,000,000.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On	03/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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		70,000,000,000.00		700,000	350,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000		9,300,000,000,000.00		93,000,000	31,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000		7,200,000,000,000.00	72,000,000	72,000,000	27,000,000.00
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		3,200,000,000,000.00	32,000,000	32,000,000	12,000,000.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



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	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000,000	7,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	02/08/2012	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
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015			100.00000	100.00000			0.00	0	133,350,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	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
MBSA0	On	16/04/2019			8.00000	8.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014			100.00000	100.00000			90,000,000,000,000.00	900,000,000	96,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	15,900,000.00
MTN02	On	13/07/2014			100.00000	100.00000			400,000,000,000.00	4,000,000	4,100,000.00
MTN03	On	13/07/2015			100.00000	100.00000			3,910,000,000,000.00	39,100,000	9,850,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	3,700,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13E	On	21/02/2017			100.00000	100.00000			49,300,000,000.00	493,000	2,493,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			66,000,000,000.00	660,000	330,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			140,000,000,000.00	1,400,000	8,800,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			48,000,000,000.00	480,000	240,000.00
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			0.00	0	9,200,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			114,000,000,000.00	1,140,000	120,570,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN15On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			36,000,000,000.00	360,000	180,000.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			44,000,000,000.00	440,000	220,000.00
NCLN55On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 01/06/2015 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
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			40,000,000,000.00	400,000	200,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		6,000,000,000,000.00		60,000,000	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		73,200,000,000,000.00		732,000,000	122,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,380,000,000,000.00		13,800,000	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000		15,600,000,000,000.00		156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		880,000,000,000.00		8,800,000	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		36,800,000,000,000.00		368,000,000	88,400,000.00
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
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02L	On	06/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03L	On	02/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
PMM01	On	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
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.48000	6.52000		215,588,069,696,160.00	33,269,763,842	12,983,591,921.00	
R158P	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
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.15000	8.17000		215,348,453,615,450.00	26,423,123,143	9,773,843,194.00	
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			215.39267	215.24007		157,882,827,110,000.00	733,000,000	1,503,100,000.00	
R197	On	07/12/2023	Spot Bond			1.86000	1.85000		2,445,803,904,960.00	1,314,948,336	723,545,079.00	
R201	On	21/12/2014	Spot Bond			5.83000	5.87000		60,143,829,975,460.00	10,316,265,862	4,319,099,000.00	
R202	On	07/12/2033	Spot Bond			2.24000	2.28000		10,974,232,015,040.00	4,899,210,721	1,426,062,750.00	
R203	On	15/09/2017	Spot Bond			6.99000	7.06500		188,132,280,123,120.00	26,914,489,288	8,362,781,644.00	
R204	On	21/12/2018	Spot Bond			7.30000	7.36000		137,079,569,374,600.00	18,778,023,202	6,711,952,294.00	
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			5.60000	5.64000		40,955,409,600,000.00	7,313,466,000	4,516,003,000.00	
R207	On	15/01/2020	Spot Bond			7.55000	7.58000		130,216,533,650,000.00	17,247,223,000	6,349,750,900.00	
R208	On	31/03/2021	Spot Bond			7.65500	7.69000		162,766,487,509,000.00	21,262,767,800	9,268,729,000.00	
R209	On	31/03/2036	Spot Bond			8.71000	8.70000		232,469,551,600,000.00	26,689,960,000	10,660,427,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			2.21000	2.25000			3,979,566,337,500.00	1,800,708,750	1,039,158,750.00
R211	On	31/01/2017	Spot Bond			0.62000	0.68000			1,068,193,040,000.00	1,722,892,000	2,707,587,000.00
R212	On	31/01/2022	Spot Bond			1.83000	1.87000			3,999,243,570,000.00	2,185,379,000	1,418,379,000.00
R213	On	28/02/2031	Spot Bond			8.54000	8.54500			33,578,426,000,000.00	3,931,900,000	3,443,050,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			94,036,800,000,000.00	14,467,200,000	4,289,406,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP006	On	30/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			5,360,000,000,000.00	53,600,000	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			52,000,000,000.00	520,000	260,000.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			900,000,000,000.00	9,000,000	5,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			2,300,000,000.00	400,000	200,000.00
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

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		184,000,000,000.00	184,000,000,000.00	1,840,000	3,620,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000		154,000,000,000.00	154,000,000,000.00	1,540,000	770,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000		146,000,000,000.00	146,000,000,000.00	1,460,000	440,000.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000		72,000,000,000.00	72,000,000,000.00	720,000	220,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,000,000.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000		1,720,000,000,000.00		17,200,000	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	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		50,000,000,000,000.00		500,000,000	821,000,000.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000		32,900,000,000,000.00		329,000,000	679,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN003	On	25/04/2017			100.00000	100.00000			39,300,000,000,000.00	393,000,000	200,000,000.00
SSN004	On	31/03/2021			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN877	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
SYN893	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN906	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN908	On	03/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN909	On	02/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN910	On	17/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN911	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN912	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN913	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN914	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS95	On	25/07/2012	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
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A5	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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			203,800,000,000,000.00	2,038,000,000	1,024,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			66,740,000,000,000.00	667,400,000	230,700,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			33,440,000,000,000.00	334,400,000	248,200,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			58,000,000,000,000.00	580,000,000	176,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			4,763,200,000,000.00	47,632,000	23,816,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			12,400,000,000,000.00	124,000,000	501,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			8,000,000,000,000.00	80,000,000	51,221,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			7,060,000,000,000.00	70,600,000	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			6,600,000,000,000.00	66,000,000	33,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		10,800,000,000,000.00		108,000,000	604,403,815.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000		15,000,000,000,000.00		150,000,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>2,903,779,357,121,290.00</b>	<b>234,072,714,944</b>	<b>100,912,049,821.00</b>
<b>Grand Total:</b>							<b>2,903,779,563,811,220.00</b>	<b>14,072,739,272</b>	<b>100,913,152,403.00</b>