

Daily MTM Report

Daily summary for: 18/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 18/06/2012 Foreign Exchange Future			8.34350	8.37570		18.29	110,910,145.50	13,293	282,498.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,127.00000	1,095,000	20.26	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		1.00000	2,000	20.26	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		1,077.00000	1,045,000	19.83	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		1.00000	2,000	19.83	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,177.00000	1,145,000	20.70	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		1.00000	2,000	20.70	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		334.00000	314,000	17.22	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		58.00000	71,000	17.22	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	1,000	24.61	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,626.00000	1,594,000	24.61	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		131.00000	123,000	19.50	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		255.00000	280,000	19.50	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		92.00000	86,000	20.63	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		366.00000	393,000	20.63	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		73.00000	68,000	21.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		447.00000	475,000	21.39	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,376.00000	1,344,000	22.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		0.00000	1,000	22.44	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		878.00000	847,000	18.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		2.00000	4,000	18.09	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		409.00000	387,000	16.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		33.00000	44,000	16.78	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		267.00000	251,000	17.67	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		91.00000	108,000	17.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		635.00000	605,000	16.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		9.00000	12,000	16.99	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		533.00000	562,000	22.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		59.00000	55,000	22.21	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		683.00000	653,000	17.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		7.00000	10,000	17.21	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		900.00000	931,000	25.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		26.00000	24,000	25.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		166.00000	156,000	18.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		190.00000	213,000	18.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,326.00000	1,294,000	22.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		0.00000	1,000	22.00	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		6.00000	8,000	17.43	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		732.00000	701,000	17.43	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		588.00000	559,000	16.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		12.00000	16,000	16.78	0.00	0	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			8.45090	8.48400		18.56	28,868,274.40	3,416	38,165.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,299.00000	1,269,000	17.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		15.00000	18,000	17.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,251.00000	1,221,000	17.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		17.00000	20,000	17.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,348.00000	1,317,000	17.43	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		14.00000	16,000	17.43	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		19.00000	23,000	16.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,203.00000	1,174,000	16.95	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		805.00000	835,000	21.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		189.00000	186,000	21.53	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		681.00000	661,000	16.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		97.00000	110,000	16.51	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		315.00000	308,000	19.24	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		431.00000	457,000	19.24	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		888.00000	918,000	21.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		172.00000	169,000	21.99	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		571.00000	599,000	20.16	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		255.00000	250,000	20.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		838.00000	814,000	16.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		54.00000	63,000	16.16	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		308.00000	331,000	18.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		392.00000	382,000	18.34	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		544.00000	529,000	16.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		160.00000	178,000	16.99	0.00	0	2,000.00

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	7.50	Call		1,015.00000	988,000	16.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		31.00000	37,000	16.30	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,109.00000	1,080,000	16.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		25.00000	29,000	16.62	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		535.00000	562,000	19.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		269.00000	263,000	19.93	0.00	0	20,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		351.00000	343,000	18.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		367.00000	392,000	18.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.55070	8.58630		18.64	42,753.50	5	28,379.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		982.00000	955,000	15.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		96.00000	104,000	15.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		941.00000	918,000	16.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		105.00000	117,000	16.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,023.00000	996,000	15.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		87.00000	95,000	15.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		181.00000	195,000	16.56	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		767.00000	746,000	16.56	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		841.00000	868,000	20.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		327.00000	319,000	20.65	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		599.00000	585,000	17.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		313.00000	334,000	17.60	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		489.00000	513,000	18.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		475.00000	464,000	18.82	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		765.00000	792,000	20.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		351.00000	343,000	20.29	0.00	0	5,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future			8.65500	8.69540		18.65	0.00	0	9,495.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		947.00000	922,000	16.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		202.00000	217,000	16.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		916.00000	891,000	16.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		221.00000	236,000	16.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		979.00000	954,000	16.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		184.00000	199,000	16.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		866.00000	894,000	20.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		461.00000	449,000	20.04	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		856.00000	833,000	16.66	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		261.00000	278,000	16.66	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.85630	8.90220		18.84	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		812.00000	791,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		888.00000	913,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		795.00000	775,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		921.00000	947,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		830.00000	808,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		856.00000	880,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,229.00000	1,201,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		327.00000	345,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		903.00000	928,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		805.00000	784,000	19.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.56170	9.59280		19.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,645.00000	1,628,000	17.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		552.00000	566,000	17.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,619.00000	1,603,000	17.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		576.00000	591,000	17.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,671.00000	1,654,000	17.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		528.00000	542,000	17.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		336.00000	348,000	16.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,929.00000	1,910,000	16.60	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.63580	10.66690		21.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,257.00000	2,244,000	19.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		790.00000	808,000	19.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,235.00000	2,222,000	19.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		818.00000	836,000	19.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,279.00000	2,266,000	18.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		762.00000	780,000	18.89	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.34350	8.37570		18.35	450,549.00	54	721.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			18,656.00000	17,485,000	18.35	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			16,086.00000	18,135,000	18.35	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			16,593.00000	15,545,000	18.73	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			19,023.00000	21,195,000	18.73	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			21,108.00000	19,785,000	18.12	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			13,538.00000	15,435,000	18.12	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future				8.45090	8.48400		18.56	0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call			87,982.00000	85,470,000	16.07	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put			4,622.00000	5,420,000	16.07	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call			83,787.00000	81,375,000	16.16	0.00	0	0.00

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\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		5,427.00000	6,325,000	16.16		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		92,268.00000	89,664,000	15.98		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		3,908.00000	4,614,000	15.98		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.55070	8.58630		18.64		0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		85,181.00000	83,012,000	16.29		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		13,871.00000	15,262,000	16.29		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		81,739.00000	79,634,000	16.39		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		15,429.00000	16,884,000	16.39		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		88,727.00000	86,491,000	16.18		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		12,417.00000	13,741,000	16.18		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			13.19340	13.24600		17.31	81,640,759.20		6,188	78,549.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		1,402.00000	1,352,000	19.76		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		6.00000	9,000	19.76		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		1,353.00000	1,303,000	19.61		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		7.00000	10,000	19.61		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		1,451.00000	1,401,000	19.91		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		5.00000	8,000	19.91		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		2,146.00000	2,094,000	22.04		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		0.00000	1,000	22.04		0.00	0	24,000.00
£ / R On	18/06/2012	Foreign Exchange Future	12.50	Put		22.00000	38,000	16.15		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	12.50	Call		768.00000	731,000	16.15		0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.35630	13.41000		16.66	667,815.00		50	2,310.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call		468.00000	477,000	16.92		0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put		508.00000	571,000	16.92		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		449.00000	459,000	17.06	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		539.00000	603,000	17.06	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		487.00000	496,000	16.79	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		477.00000	540,000	16.79	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		2,083.00000	2,034,000	17.45	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		23.00000	28,000	17.45	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.50730	13.56470		16.67	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,256.00000	1,254,000	14.75	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		142.00000	197,000	14.75	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,219.00000	1,219,000	14.82	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		155.00000	212,000	14.82	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,294.00000	1,290,000	14.69	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		130.00000	183,000	14.69	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10520	0.10520		20.42	1,052.00	10	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		163.00000	164,000	22.73	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		443.00000	444,000	22.73	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		25.00000	25,000	26.18	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,305.00000	1,305,000	26.18	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		758.00000	759,000	21.22	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		38.00000	39,000	21.22	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10670	0.10670		19.79	0.00	0	25.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,423.00000	1,428,000	19.27	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		53.00000	58,000	19.27	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		690.00000	701,000	20.44	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	0.10	Put		320.00000	331,000	20.44	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,378.00000	2,380,000	21.56	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		8.00000	10,000	21.56	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10820	0.10820		19.23	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,588.00000	1,594,000	18.91	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		108.00000	114,000	18.91	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		894.00000	905,000	19.90	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		414.00000	425,000	19.90	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,501.00000	2,503,000	19.69	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		21.00000	23,000	19.69	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.61420	10.64570		14.87	0.00	0	47,491.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		311.00000	298,000	13.94	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		65.00000	84,000	13.94	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		278.00000	268,000	14.17	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		82.00000	104,000	14.17	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		346.00000	331,000	13.70	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		50.00000	67,000	13.70	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		37.00000	53,000	13.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		383.00000	367,000	13.47	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		849.00000	819,000	14.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		3.00000	5,000	14.51	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		1,048.00000	1,017,000	16.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		2.00000	3,000	16.27	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,197.00000	1,166,000	16.97	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	9.45	Put		1.00000	2,000	16.97	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		800.00000	770,000	14.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		4.00000	6,000	14.07	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		7.00000	10,000	12.31	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		603.00000	574,000	12.31	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		124.00000	150,000	14.64	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		220.00000	214,000	14.64	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.76180	10.79430			53,809.00	5	10,652.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		396.00000	405,000	15.61	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		327.00000	369,000	15.61	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		375.00000	385,000	15.78	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		356.00000	399,000	15.78	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		418.00000	426,000	15.44	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		299.00000	340,000	15.44	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,359.00000	1,331,000	14.12	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		15.00000	19,000	14.12	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		1,069.00000	1,046,000	13.02	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		25.00000	34,000	13.02	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		686.00000	728,000	17.43	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call		230.00000	240,000	17.43	0.00	0	15,360.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.90540	10.94140			0.00	0	16,893.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		765.00000	767,000	14.42	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		214.00000	252,000	14.42	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		736.00000	739,000	14.57	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		235.00000	274,000	14.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		798.00000	796,000	14.29	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		197.00000	231,000	14.29	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.31680	11.35800		16.20	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		841.00000	854,000	16.50	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		976.00000	1,030,000	16.50	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		824.00000	837,000	16.58	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,009.00000	1,063,000	16.58	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		858.00000	872,000	16.42	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		943.00000	998,000	16.42	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			436.57100	434.95600			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			443.11000	441.47800			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			394.91800	394.16600			0.00	0	1,008.00
ALBI	On	01/11/2012	Index Future			400.83300	400.07600			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.35600	8.38800		18.50	0.00	2,340	2,360.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Call		163.00000	155,000	19.51	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Put		275.00000	299,000	19.51	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Call		159.00000	152,000	19.58	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Put		281.00000	306,000	19.58	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Call		166.00000	158,000	19.44	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Put		268.00000	292,000	19.44	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put		132.00000	152,000	18.03	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call		270.00000	258,000	18.03	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call		991.00000	960,000	17.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	28/06/2012	Any day expiry	7.40	Put		3.00000	4,000	17.75	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.21590	8.30590		12.14	287,556.50	35	13,555.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		660.00000	571,000	13.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		4.00000	5,000	13.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		611.00000	522,000	13.41	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		5.00000	6,000	13.41	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		709.00000	620,000	14.34	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		3.00000	4,000	14.34	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.25420	8.34070		12.71	206,355.00	25	3,160.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		299.00000	251,000	12.70	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		195.00000	233,000	12.70	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		272.00000	228,000	12.80	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		218.00000	260,000	12.80	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		327.00000	276,000	12.69	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		173.00000	208,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.30030	8.38460		13.06	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		487.00000	433,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		192.00000	222,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		457.00000	406,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		212.00000	245,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		517.00000	462,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		172.00000	201,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.52400	9.59360		15.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,525.00000	2,456,000	15.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		231.00000	232,000	15.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,481.00000	2,412,000	15.17	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		237.00000	238,000	15.17	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,569.00000	2,499,000	15.40	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		225.00000	225,000	15.40	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.19590	8.23520		13.30	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		165.00000	150,000	13.28	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		80.00000	104,000	13.28	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		136.00000	125,000	13.30	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		101.00000	129,000	13.30	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		196.00000	179,000	13.26	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		61.00000	83,000	13.26	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.28300	8.32330		12.72	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		655.00000	625,000	12.67	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		40.00000	51,000	12.67	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		612.00000	583,000	12.60	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		47.00000	59,000	12.60	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		698.00000	667,000	12.73	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		33.00000	43,000	12.73	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.36390	8.40610		12.66	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		690.00000	662,000	12.37	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		88.00000	102,000	12.37	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		651.00000	623,000	12.31	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		99.00000	113,000	12.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		730.00000	701,000	12.43	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		78.00000	91,000	12.43	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.27560	0.29550			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future				0.00000			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00800	0.00480			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.05290	0.03650			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00060	0.00030			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.84040	8.86470		17.19	17,680,800.00	2,000	37,189.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		88.00000	96,000	19.13	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		323.00000	356,000	19.13	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		77.00000	85,000	19.45	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		362.00000	395,000	19.45	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		101.00000	108,000	18.80	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		286.00000	318,000	18.80	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.97070	8.99500		17.99	224,267.50	25	75.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		458.00000	475,000	17.29	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		213.00000	254,000	17.29	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		432.00000	450,000	17.47	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		237.00000	279,000	17.47	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		486.00000	501,000	17.12	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		191.00000	230,000	17.12	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			9.09780	9.12400		18.24	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		8.51	Call		788.00000	798,000	16.55	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Put		170.00000	206,000	16.55	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Call		754.00000	766,000	16.61	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		186.00000	224,000	16.61	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		822.00000	831,000	16.48	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		154.00000	189,000	16.48	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry				8.31970	8.35220		18.25	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Call		605.00000	573,000	19.39	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Put		3.00000	3,000	19.39	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Call		595.00000	563,000	19.23	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Put		3.00000	3,000	19.23	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Call		615.00000	583,000	19.54	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Put		3.00000	3,000	19.54	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.40	Call		953.00000	920,000	24.25	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.40	Put		1.00000	0,000	24.25	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		8.25	Put		70.00000	81,000	18.10	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		8.25	Call		172.00000	151,000	18.10	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.72	Call		634.00000	602,000	19.85	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.72	Put		2.00000	2,000	19.85	0.00	0	4,110.00
DAUS On	31/05/2012	Any day expiry		8.51	Put		222.00000	245,000	20.21	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		8.51	Call		64.00000	55,000	20.21	0.00	0	4,110.00
DAUS On	29/06/2012	Any day expiry				8.35720	8.38920		18.53	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.75	Call		654.00000	627,000	16.73	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.75	Put		15.00000	20,000	16.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	7.76	Call		645.00000	618,000	16.73	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put		16.00000	21,000	16.73	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		663.00000	636,000	16.73	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		14.00000	19,000	16.73	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		992.00000	961,000	17.66	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		3.00000	4,000	17.66	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		135.00000	154,000	18.07	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		274.00000	261,000	18.07	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		682.00000	654,000	16.74	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		13.00000	17,000	16.74	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		284.00000	309,000	19.60	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		163.00000	156,000	19.60	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.39530	8.42760		18.59	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		669.00000	646,000	16.49	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		41.00000	51,000	16.49	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		660.00000	638,000	16.51	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		42.00000	53,000	16.51	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		677.00000	654,000	16.48	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		39.00000	49,000	16.48	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		1,037.00000	1,008,000	17.07	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		9.00000	13,000	17.07	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		179.00000	202,000	17.91	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		357.00000	347,000	17.91	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call		738.00000	713,000	16.38	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		30.00000	38,000	16.38	0.00	0	4,800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/07/2012	Any day expiry	8.51	Put		326.00000	353,000	19.20	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call		244.00000	238,000	19.20	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.43150	8.46430		18.45	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		688.00000	667,000	16.48	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		74.00000	86,000	16.48	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		680.00000	659,000	16.50	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		76.00000	88,000	16.50	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		695.00000	674,000	16.47	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		71.00000	83,000	16.47	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,084.00000	1,054,000	16.69	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		20.00000	23,000	16.69	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		213.00000	235,000	17.80	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		427.00000	416,000	17.80	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		793.00000	769,000	16.29	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		49.00000	58,000	16.29	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put		359.00000	385,000	18.98	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		313.00000	306,000	18.98	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.46340	8.49680		18.55	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		702.00000	682,000	16.53	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		105.00000	119,000	16.53	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		695.00000	675,000	16.55	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		108.00000	122,000	16.55	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		709.00000	689,000	16.51	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		102.00000	116,000	16.51	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,126.00000	1,096,000	16.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	7.40	Put		29.00000	33,000	16.58	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		237.00000	259,000	17.67	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		484.00000	472,000	17.67	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call		841.00000	817,000	16.22	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put		64.00000	74,000	16.22	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put		383.00000	408,000	18.82	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		370.00000	361,000	18.82	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.50100	8.53510		18.63	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		760.00000	740,000	16.48	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		125.00000	139,000	16.48	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		753.00000	733,000	16.50	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		128.00000	142,000	16.50	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		767.00000	747,000	16.46	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		122.00000	136,000	16.46	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,173.00000	1,145,000	16.37	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		38.00000	44,000	16.37	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		261.00000	282,000	17.54	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		546.00000	533,000	17.54	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		894.00000	872,000	16.13	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put		79.00000	91,000	16.13	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call		432.00000	423,000	18.67	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		407.00000	432,000	18.67	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.53500	8.57000		18.71	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call		489.00000	478,000	18.49	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		419.00000	443,000	18.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	8.51	Call		485.00000	474,000	18.54	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put		425.00000	449,000	18.54	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		493.00000	482,000	18.45	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put		413.00000	437,000	18.45	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call		943.00000	918,000	16.00	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put		93.00000	103,000	16.00	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.56520	8.60140		18.72	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		533.00000	520,000	18.31	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		432.00000	455,000	18.31	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		529.00000	516,000	18.35	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		438.00000	461,000	18.35	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		537.00000	524,000	18.26	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		426.00000	449,000	18.26	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		985.00000	959,000	15.92	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		104.00000	114,000	15.92	0.00	0	7,530.00
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	02/08/2012	GOVI			396.00000	395.21200			0.00	0	236.00
GOVI	On	02/08/2012	GOVI	390.00	Call		52,120.00000	60,000,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	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	02/08/2012	GOVI	390.01	Call		52,020.00000	59,900,000		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		52,220.00000	60,100,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			401.93100	401.13800			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		8,620.00000	690,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		8,720.00000	790,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		8,520.00000	590,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			173.92200	174.35600			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			176.52700	176.97000			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			478.19600	478.19600			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.57000	5.60000			0.00	0	2,890.00
JIBAR FOn		18/07/2012	Jibar Tradeable Future			5.57000	5.60000			0.00	0	0.00
JIBAR FOn		15/08/2012	Jibar Tradeable Future			5.54000	5.60000			0.00	0	0.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.51000	5.60000			0.00	0	44,760.00
JIBAR FOn		17/10/2012	Jibar Tradeable Future			5.51000	5.61000			0.00	0	0.00
JIBAR FOn		21/11/2012	Jibar Tradeable Future			5.51000	5.62000			0.00	0	0.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.51000	5.62000			0.00	0	840.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			5.56000	5.71000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			5.69000	5.85000			0.00	0	500.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			5.87000	6.04000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.05000	6.23000			0.00	0	1,500.00
JIBAR FOn		19/03/2014	Jibar Tradeable Future			6.25000	6.43000			0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future			6.31270	6.40350		12.92	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Call		155.00000	101,000	12.92	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Put		52.00000	88,000	12.92	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Call		123.00000	80,000	13.21	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Put		70.00000	117,000	13.21	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Call		190.00000	130,000	13.02	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Put		37.00000	67,000	13.02	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future			6.36870	6.45860		13.41	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future	6.24	Call		319.00000	265,000	13.48	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future	6.24	Put		103.00000	139,000	13.48	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future	6.29	Call		287.00000	237,000	13.45	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	6.29	Put		121.00000	161,000	13.45	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		353.00000	296,000	13.52	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		87.00000	120,000	13.52	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.41260	6.50280		14.84	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		372.00000	325,000	14.82	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		207.00000	250,000	14.82	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		345.00000	300,000	14.83	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		230.00000	275,000	14.83	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		400.00000	351,000	14.80	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		185.00000	226,000	14.80	0.00	0	0.00	
R157 On	02/08/2012	Bond Future			6.43200	6.50300		2.57	0.00	0	14,970.00	
R157 On	02/08/2012	Bond Future	8.00	Call		4,535.00000	4,755,000	2.83	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.00	Put		1.00000	1,000	2.83	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.05	Call		4,682.00000	4,902,000	2.83	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.05	Put		1.00000	0,000	2.83	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	7.95	Call		4,387.00000	4,607,000	2.83	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	7.95	Put		1.00000	0,000	2.83	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.15	Put		1,286.00000	1,117,000	2.50	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.15	Call		184.00000	236,000	2.50	0.00	0	3,750.00	
R157 On	02/08/2012	Bond Future	6.35	Put		850.00000	714,000	2.54	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.35	Call		374.00000	459,000	2.54	0.00	0	1,250.00	
R157 On	02/08/2012	Bond Future	6.55	Call		665.00000	788,000	2.58	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.55	Put		519.00000	422,000	2.58	0.00	0	1,250.00	
R157 On	02/08/2012	Bond Future	6.95	Call		1,531.00000	1,713,000	2.69	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	6.95	Put		154.00000	115,000	2.69	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.47200	6.54900		2.85	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,726.00000	1,883,000	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		448.00000	385,000	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,829.00000	1,989,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		411.00000	351,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,626.00000	1,778,000	2.95	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		489.00000	421,000	2.95	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.51800	6.60100		2.79	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,357.00000	1,477,000	2.79	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		973.00000	879,000	2.79	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,431.00000	1,556,000	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		919.00000	830,000	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,285.00000	1,402,000	2.78	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,030.00000	933,000	2.78	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.35400	8.36500		11.47	0.00	0	34,719.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,641.00000	4,701,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,136.00000	1,094,000	11.68	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,966.00000	5,029,000	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,017.00000	978,000	11.72	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	02/08/2012	Bond Future	8.70	Call		4,325.00000	4,382,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,267.00000	1,222,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,053.00000	2,979,000	11.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		1,976.00000	2,005,000	11.31	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,079.00000	4,133,000	11.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,380.00000	1,332,000	11.60	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,241.00000	7,145,000	10.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		413.00000	419,000	10.94	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,395.00000	6,300,000	11.01	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		569.00000	577,000	11.01	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,705.00000	4,766,000	11.69	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,111.00000	1,070,000	11.69	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,578.00000	4,491,000	11.15	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		1,111.00000	1,127,000	11.15	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		6,340.00000	6,413,000	11.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		640.00000	610,000	11.90	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		6,897.00000	6,801,000	10.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		471.00000	478,000	10.97	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		2,187.00000	2,220,000	11.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,794.00000	2,725,000	11.34	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.42600	8.43800		13.03	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,802.00000	5,858,000	13.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,003.00000	2,949,000	13.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,072.00000	6,130,000	13.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,833.00000	2,781,000	13.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.70	Call		5,537.00000	5,591,000	13.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,180.00000	3,124,000	13.15	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.50500	8.51600		13.66	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,342.00000	5,383,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,485.00000	5,428,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,566.00000	5,609,000	13.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,262.00000	5,207,000	13.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,122.00000	5,162,000	13.50	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,715.00000	5,656,000	13.50	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	02/08/2012	Bond Future			218.84228	218.84149			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		841.00000	842,000		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		791.00000	792,000		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		891.00000	892,000		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	02/08/2012	Bond Future			256.20960	255.95726			5,124,192.00	20	1,409.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/08/2012	Bond Future	257.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		1,043.00000	790,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put		1,093.00000	840,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put		993.00000	740,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.77800	5.81000		1.90	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,760.00000	3,833,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,868.00000	3,941,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,651.00000	3,724,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.74000	5.77500		1.95	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,606.00000	1,665,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		135.00000	123,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,692.00000	1,752,000	2.08	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		121.00000	109,000	2.08	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,522.00000	1,580,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		152.00000	138,000	2.06	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.67500	5.71300		1.94	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,304.00000	1,352,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		344.00000	324,000	2.01	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	07/02/2013	Bond Future	6.30	Call		1,369.00000	1,418,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		321.00000	301,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,241.00000	1,287,000	2.00	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		370.00000	348,000	2.00	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	02/08/2012	Bond Future			186.67610	188.13604			0.00	0	40,005.00
R202	On	02/08/2012	Bond Future	191.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put		2,864.00000	4,324,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Put		2,914.00000	4,374,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Put		2,814.00000	4,274,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.01400	7.08300		4.98	0.00	0	3,883.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,959.00000	6,256,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		10.00000	6,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,159.00000	6,457,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		8.00000	5,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,759.00000	6,056,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		13.00000	9,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,376.00000	2,133,000	4.79	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		248.00000	306,000	4.79	0.00	0	4,200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	6.85	Put		1,563.00000	1,365,000	4.86	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		543.00000	646,000	4.86	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,133.00000	1,299,000	4.95	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		842.00000	707,000	4.95	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,310.00000	2,549,000	5.10	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		302.00000	240,000	5.10	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.07400	7.14700		5.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,194.00000	3,414,000	5.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		725.00000	641,000	5.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,343.00000	3,569,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		673.00000	595,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,046.00000	3,262,000	5.92	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		779.00000	691,000	5.92	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.14400	7.22000		5.53	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		865.00000	951,000	5.35	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,749.00000	3,536,000	5.35	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		926.00000	1,017,000	5.36	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,607.00000	3,398,000	5.36	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		807.00000	889,000	5.34	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,895.00000	3,677,000	5.34	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.31200	7.38000		6.37	313,405.68	3	4,101.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,585.00000	5,919,000	6.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Put		55.00000	41,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,814.00000	6,150,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		46.00000	33,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,356.00000	5,688,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		65.00000	49,000	6.85	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.37600	7.44700		7.13	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,688.00000	3,934,000	7.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,007.00000	902,000	7.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,859.00000	4,111,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		940.00000	841,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,520.00000	3,760,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,078.00000	967,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.44700	7.52100		7.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,874.00000	4,100,000	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,638.00000	1,513,000	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,026.00000	4,256,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,560.00000	1,439,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,725.00000	3,946,000	7.46	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,720.00000	1,590,000	7.46	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	02/08/2012	Bond Future			5.41200	5.41100		1.03	0.00	0	1,781.00

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	7.25	Call		2,518.00000	2,517,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,586.00000	2,584,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,451.00000	2,450,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.15	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.26100	5.25800		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		900.00000	897,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		43.00000	43,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		952.00000	949,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		37.00000	38,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		850.00000	846,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		50.00000	50,000	1.03	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.98600	4.97400		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		990.00000	980,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		65.00000	66,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		1,028.00000	1,019,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		58.00000	60,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		952.00000	942,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		72.00000	73,000	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.63100	7.69400		7.59	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,688.00000	6,015,000	8.19	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		90.00000	70,000	8.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.80	Call		5,928.00000	6,258,000	8.19	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		76.00000	58,000	8.19	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,447.00000	5,771,000	8.16	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		105.00000	82,000	8.16	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.69900	7.76500		8.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,821.00000	4,059,000	8.77	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,274.00000	1,159,000	8.77	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,000.00000	4,242,000	8.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,195.00000	1,084,000	8.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,647.00000	3,879,000	8.74	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,359.00000	1,238,000	8.74	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.77500	7.84300		8.61	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,027.00000	4,246,000	8.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,953.00000	1,821,000	8.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,187.00000	4,410,000	8.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,862.00000	1,734,000	8.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,869.00000	4,083,000	8.72	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,047.00000	1,909,000	8.72	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	02/08/2012	Bond Future			7.69400	7.76700		8.47	0.00	0	9,382.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,772.00000	6,178,000	9.16	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		131.00000	101,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,028.00000	6,437,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		112.00000	84,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,517.00000	5,918,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		153.00000	117,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,804.00000	3,447,000	8.21	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		344.00000	423,000	8.21	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,424.00000	2,135,000	8.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		814.00000	962,000	8.35	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,596.00000	1,827,000	8.51	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,399.00000	1,194,000	8.51	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,340.00000	3,679,000	8.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		513.00000	416,000	8.82	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.75900	7.83500		9.89	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,885.00000	4,176,000	10.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,509.00000	1,357,000	10.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,072.00000	4,370,000	10.06	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,415.00000	1,270,000	10.06	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,702.00000	3,986,000	10.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,608.00000	1,449,000	10.00	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.83100	7.90900		9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,429.00000	3,668,000	9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,916.00000	2,712,000	9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,583.00000	3,828,000	9.78	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,789.00000	2,592,000	9.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	7.95	Call		3,282.00000	3,514,000	9.73	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,050.00000	2,840,000	9.73	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.90300	8.88800		15.79	0.00	0	3,099.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,832.00000	3,738,000	16.07	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,105.00000	1,128,000	16.07	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,089.00000	3,993,000	16.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		998.00000	1,019,000	16.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,582.00000	3,490,000	16.01	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,222.00000	1,247,000	16.01	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.97100	8.95600		18.84	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,948.00000	3,875,000	18.84	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,612.00000	3,654,000	18.84	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,144.00000	4,070,000	18.88	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,429.00000	3,470,000	18.88	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,757.00000	3,686,000	18.80	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,803.00000	3,847,000	18.80	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.04400	9.02800		19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,755.00000	4,683,000	18.89	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		4,967.00000	5,016,000	18.89	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	Call		4,941.00000	4,867,000	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,775.00000	4,822,000	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,573.00000	4,502,000	18.86	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,166.00000	5,216,000	18.86	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	02/08/2012	Bond Future			141.33503	142.05623			0.00	0	925.00
R210	On	02/08/2012	Bond Future	143.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put		944.00000	1,665,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		994.00000	1,715,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Put		894.00000	1,615,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			119.63658	119.57820			0.00	0	480.00
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		422.00000	363,000		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		472.00000	413,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		372.00000	313,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			117.67537	117.66643			0.00	0	2,962.00
R212	On	02/08/2012	Bond Future	118.00	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put		334.00000	325,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Put		384.00000	375,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put		284.00000	275,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.78000	8.77100		14.09	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,554.00000	4,489,000	14.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		857.00000	864,000	14.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,838.00000	4,771,000	14.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		770.00000	774,000	14.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,277.00000	4,212,000	14.30	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		955.00000	961,000	14.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.85200	8.84200		16.77	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,462.00000	4,405,000	16.77	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,232.00000	3,254,000	16.77	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,676.00000	4,618,000	16.81	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,063.00000	3,083,000	16.81	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,253.00000	4,198,000	16.74	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	8.95	Put		3,410.00000	3,433,000	16.74	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.93200	8.92100		16.92	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,250.00000	5,195,000	16.92	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,641.00000	4,672,000	16.92	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,454.00000	5,397,000	16.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,464.00000	4,492,000	16.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,055.00000	5,000,000	16.89	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,831.00000	4,861,000	16.89	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	02/08/2012	Bond Future			8.94100	8.92100			0.00	0	1,530.00
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		992.00000	1,154,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		909.00000	1,071,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,075.00000	1,237,000		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			1.31780	1.32340		17.17	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,737.00000	1,682,000	21.49	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		3.00000	4,000	21.49	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		1,243.00000	1,191,000	18.93	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	18/06/2012	Foreign Exchange Future	1.20	Put		9.00000	13,000	18.93	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		2,234.00000	2,179,000	22.64	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		0.00000	1,000	22.64	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.33310	1.33860		18.10	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		1,368.00000	1,328,000	16.80	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		90.00000	105,000	16.80	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		989.00000	961,000	17.46	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		211.00000	238,000	17.46	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,808.00000	1,759,000	16.19	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		30.00000	36,000	16.19	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.34780	1.35380		18.96	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		1,465.00000	1,430,000	17.12	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		207.00000	232,000	17.12	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		1,134.00000	1,106,000	17.71	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		376.00000	408,000	17.71	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,860.00000	1,814,000	16.63	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		102.00000	116,000	16.63	0.00	0	0.00

Total for Derivatives :										246,471,734.28	27,469	1 327 037.00
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i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	37,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000				0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000				0.00	0	14,813,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000				0.00	0	7,024,000.00
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
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000				0.00	0	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		3,000,000,000,000.00		30,000,000	30,717,000.00
ABL8B	On	19/09/2013			100.00000	100.00000		1,500,000,000,000.00		15,000,000	15,000,000.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			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
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN50	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	7,015,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,849,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,801,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	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
ACL104On	20/12/2019	Spot Bond	100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL129On	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
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	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
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	100.00000			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	100.00000			0.00	0	10,000,000.00
ACL169	On	20/06/2017			1.75000	1.75000			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL171	On	30/11/2012			100.00000	100.00000		9,800,000,000,000.00		98,000,000	75,000,000.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1C	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	7,925,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	14,138,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	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			240,000,000,000.00	2,400,000	600,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA21On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA22On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB03On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB04On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP58	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BCP59	On	17/08/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311B	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311D	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,000,000,000,000.00		20,000,000	10,000,000.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,751,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			0.00	0	0.00
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			925,864,400,000.00	9,258,644	4,629,322.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,189,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	7,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	11,974,000.00
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
CBL15	On	18/05/2015	Spot Bond			100.00000	100.00000			24,180,000,000,000.00	241,800,000	880,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16	On	18/05/2017	Spot Bond			100.00000	100.00000			0.00	0	1,399,604,027.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	32,272,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
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
CLN268	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	100.00000			0.00	0	100,000,000.00
CLN273	On	20/06/2017			100.00000	100.00000			0.00	0	150,000,000.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			500,000,000.00	5,000,000	5,000,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	100.00000				0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	100.00000				0.00	0	0.00
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
CLNF08	On	10/07/2012			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	2,482,000.00
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	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On	29/11/2014		Spot Bond	7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017		Spot Bond	100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	78,133,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	151,168,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			89,782,800,000.00	897,828	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			0.00	0	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	100.00000		900,000,000,000.00	9,000,000	3,000,000.00	
ERS3A1	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A1	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA11	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA11	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA11	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	51,700,000.00

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			0.00	0	462,721,130.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	45,374,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	14,920,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		14,930,625,000,000.00		1,990,750,000	1,333,175,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,155,000.00
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			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
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			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRC111	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR15	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	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	8,024,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	187,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			0.00	0	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			0.00	0	4,637,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15 On 28/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT16 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT17 On 28/08/2012 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 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 15/08/2012 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
GRB87 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
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
GRD17	On	06/08/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	02/08/2012			100.00000	100.00000		2,000,000,000,000.00	20,000,000	10,000,000.00	
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		50,000,000,000.00	500,000	500,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			0.00	0	30,140,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	29,783,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	100.00000			0.00	0	3,200,000.00
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
IHL03	On	17/05/2017	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
IND222	On	29/05/2012	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	14,000,000.00
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
IND225	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012	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
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000		4,800,000,000,000.00		48,000,000	40,000,000.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012			100.00000	100.00000			0.00	0	0.00
ING156	On	16/08/2012			100.00000	100.00000		4,000,000,000,000.00		40,000,000	40,000,000.00
ING157	On	12/04/2013			100.00000	100.00000		56,200,000,000,000.00		562,000,000	412,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IP257U	On	31/07/2012	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
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	36,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,212,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			5,320,000,000,000.00	53,200,000	26,600,000.00
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
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000		1,000,000,000,000.00	10,000,000	10,000,000	5,000,000.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000		1,000,000,000,000.00	10,000,000	10,000,000	5,000,000.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000				0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ01	On	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
MAQ01	On	23/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	16/04/2015	Spot Bond			100.00000	100.00000				0.00	0	133,350,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	75,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	104,000,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	15,900,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,430,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,797,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	600,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	8,464,000.00
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	6,200,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,534,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6	On	27/05/2016			100.00000	100.00000				0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000				0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000				0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000				0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000				0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000				0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000				0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000				0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000				0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000				0.00	0	31,698,000.00
NED9	On	06/07/2017			100.00000	100.00000				0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000				0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000				0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000				0.00	0	0.00
NET43	On	13/07/2012			100.00000	100.00000				0.00	0	0.00
NET44	On	16/08/2012			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2015			100.00000	100.00000		30,300,000,000,000.00	303,000,000	303,000,000.00	
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2015			100.00000	100.00000		1,500,000,000,000.00	15,000,000	8,000,000.00	
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2015			100.00000	100.00000		700,000,000,000.00		7,000,000	5,000,000.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	60,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	134,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	164,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	94,887,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,000,000,000,000.00		10,000,000	5,000,000.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.37500	6.44000		99,458,193,379,500.00	15,601,285,236		17,055,181,672.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.28500	8.29500		74,286,425,135,145.00	8,966,375,997		10,245,715,141.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			216.33127	216.29478			0.00	0	597,000,000.00
R197	On	07/12/2023	Spot Bond			1.97000	1.98000			102,908,860,000.00	52,238,000	760,751,000.00
R201	On	21/12/2014	Spot Bond			5.76500	5.79500			8,635,451,150,000.00	1,497,910,000	3,521,518,000.00
R202	On	07/12/2033	Spot Bond			2.42000	2.37000			50,316,640,000.00	20,792,000	1,317,522,649.00
R203	On	15/09/2017	Spot Bond			6.95000	7.01500			29,438,115,000,000.00	4,235,700,000	9,309,991,644.00
R204	On	21/12/2018	Spot Bond			7.24500	7.31000			11,701,750,114,530.00	1,615,148,394	4,073,411,178.00
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			5.44000	5.44000			12,909,120,000,000.00	2,373,000,000	6,423,553,000.00
R207	On	15/01/2020	Spot Bond			7.56000	7.62000			26,848,278,576,000.00	3,551,359,600	7,081,655,900.00
R208	On	31/03/2021	Spot Bond			7.63000	7.70000			64,432,992,757,280.00	8,444,691,056	10,014,054,694.00
R209	On	31/03/2036	Spot Bond			8.84000	8.82500			55,095,450,280,000.00	6,232,517,000	10,594,943,000.00
R210	On	31/03/2028	Spot Bond			2.40000	2.36000			1,697,217,600,000.00	707,174,000	1,250,953,800.00
R211	On	31/01/2017	Spot Bond			0.69000	0.70000			86,250,000,000.00	125,000,000	2,624,000,000.00
R212	On	31/01/2022	Spot Bond			1.97000	1.97000			1,289,609,280,000.00	654,624,000	1,407,422,800.00
R213	On	28/02/2031	Spot Bond			8.71500	8.70500			10,219,522,740,000.00	1,172,636,000	1,576,487,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			14,440,049,000,000.00	2,221,546,000	5,347,500,000.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	2,000,000.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC0:On	06/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond	5.87500	5.87500			0.00	0	0.00
RES09 On	14/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
RESB0 On	03/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
RMBI06On	24/07/2038	Spot Bond	100.00000	100.00000			0.00	0	0.00
RP001 On	28/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
RP002 On	28/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
RP004 On	25/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
RP005 On	31/03/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
RP006 On	30/04/2019	Spot Bond	100.00000	100.00000			0.00	0	0.00
RP007 On	30/04/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
RP008 On	30/04/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
RPG01 On	28/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
RPG01 On	25/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	9,000,000.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	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
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	17,619,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,701,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,006,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021			100.00000	100.00000			0.00	0	0.00
SBS20	On	15/05/2026			10.05000	10.05000			0.00	0	0.00
SBS21	On	15/05/2026			100.00000	100.00000			0.00	0	0.00
SBS22	On	23/05/2015			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
SBS23	On	23/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS25	On	23/05/2019	Spot Bond			8.00000	8.00000			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	128,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,894,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000		455,000,000,000.00		4,550,000	4,550,000.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	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	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000				0.00	0	8,400,000.00
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				0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00

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			0.00	0	0.00
SSN004	On	31/03/2021			100.00000	100.00000			0.00	0	0.00
SSN005	On	31/03/2021			6.75000	6.75000			0.00	0	0.00
SSN006	On	21/12/2014			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN874On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN898On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN899On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN900On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN901On 23/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN902On 25/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN906On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN907On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN908On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		300,000,000,000.00		3,000,000	3,000,000.00
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
SYN915	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN916	On	03/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN917	On	13/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN918	On	14/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN919	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN920	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN921	On	22/06/2012	Spot Bond			100.00000	100.00000		14,000,000,000,000.00		140,000,000	70,000,000.00
SYN922	On	20/08/2012	Spot Bond			100.00000	100.00000		38,100,000,000,000.00		381,000,000	168,000,000.00
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	1,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	11,000.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
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
TFS96	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	3,219,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		600,000,000,000.00		6,000,000	1,017,340,000.00
TN20	On	17/09/2020			100.00000	100.00000			0.00	0	263,456,000.00
TN23	On	06/11/2023			100.00000	100.00000		4,000,000,000,000.00		40,000,000	189,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	166,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	21,803,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
TSP130	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
VKE01	On	08/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD003	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD00	On	28/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	183,494,901.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	111,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							638,482,922,712,455.00	61,591,353,755	104 653 888 858.00
Grand Total:							638,483,169,184,189.00	61,591,381,224	104 655 215 895.00