

Daily MTM Report

Daily summary for: 25/05/2012

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			8.40390	8.35790		18.56	95,014,493.40	11,306	290,918.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,109.00000	1,155,000	22.18	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		1.00000	1,000	22.18	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		1,059.00000	1,105,000	21.77	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		1.00000	1,000	21.77	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,159.00000	1,204,000	22.59	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		1.00000	0,000	22.59	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		313.00000	343,000	16.85	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		55.00000	39,000	16.85	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	0,000	26.27	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,608.00000	1,654,000	26.27	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		112.00000	125,000	19.51	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		254.00000	221,000	19.51	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		76.00000	85,000	20.92	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		368.00000	331,000	20.92	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		58.00000	66,000	21.86	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		450.00000	412,000	21.86	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,358.00000	1,404,000	24.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	24.22	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		861.00000	906,000	20.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		3.00000	2,000	20.13	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		389.00000	424,000	16.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		31.00000	20,000	16.28	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		246.00000	272,000	17.42	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		88.00000	68,000	17.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		617.00000	660,000	18.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		9.00000	6,000	18.19	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		538.00000	498,000	22.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		46.00000	52,000	22.82	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		665.00000	709,000	18.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		7.00000	5,000	18.58	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		910.00000	868,000	26.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		18.00000	22,000	26.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		146.00000	162,000	18.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		188.00000	158,000	18.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,308.00000	1,354,000	23.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		0.00000	0,000	23.81	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		6.00000	4,000	18.96	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		714.00000	758,000	18.96	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		570.00000	612,000	17.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		12.00000	8,000	17.81	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	18/06/2012	Foreign Exchange Future	7.90	Call		476.00000	517,000	17.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Put		18.00000	13,000	17.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.51490	8.46940		19.17	25,374,402.00	2,980	62,494.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,289.00000	1,332,000	18.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		20.00000	17,000	18.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,242.00000	1,284,000	18.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		23.00000	19,000	18.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,337.00000	1,380,000	18.38	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		18.00000	15,000	18.38	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		26.00000	22,000	17.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,195.00000	1,237,000	17.95	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		825.00000	792,000	22.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		194.00000	207,000	22.27	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		682.00000	713,000	17.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		113.00000	98,000	17.15	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		319.00000	336,000	19.69	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		450.00000	421,000	19.69	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		909.00000	874,000	22.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		178.00000	189,000	22.79	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		591.00000	560,000	20.72	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		260.00000	275,000	20.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		838.00000	873,000	16.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		69.00000	58,000	16.98	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		325.00000	300,000	18.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		394.00000	415,000	18.71	0.00	0	2,500.00

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	8.10	Call		546.00000	571,000	17.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		177.00000	156,000	17.32	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		1,010.00000	1,050,000	17.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		41.00000	35,000	17.37	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,102.00000	1,143,000	17.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		33.00000	28,000	17.66	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		554.00000	524,000	20.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		273.00000	289,000	20.46	0.00	0	22,600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		354.00000	373,000	19.17	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		385.00000	358,000	19.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call		610.00000	640,000	17.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put		141.00000	125,000	17.24	0.00	0	3,925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call		464.00000	487,000	18.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put		245.00000	222,000	18.02	555,000.00	2,500	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.61720	8.57190		19.42	8,617.20	1	28,419.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		986.00000	1,023,000	16.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		114.00000	106,000	16.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		949.00000	982,000	16.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		127.00000	115,000	16.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,027.00000	1,064,000	17.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		105.00000	97,000	17.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		203.00000	187,000	17.27	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		775.00000	804,000	17.27	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		866.00000	838,000	21.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		338.00000	355,000	21.41	0.00	0	540.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		609.00000	632,000	18.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		337.00000	315,000	18.14	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		513.00000	488,000	19.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		485.00000	505,000	19.42	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		790.00000	763,000	21.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		362.00000	380,000	21.01	0.00	0	5,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.72400	8.67790		19.45	26,172,000.00	3,000	12,490.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		955.00000	985,000	16.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		227.00000	211,000	16.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		924.00000	953,000	17.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		246.00000	229,000	17.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		987.00000	1,017,000	16.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		209.00000	193,000	16.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		896.00000	869,000	20.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		474.00000	493,000	20.74	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		865.00000	893,000	17.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		287.00000	269,000	17.29	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.92980	8.88350		19.84	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		840.00000	865,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		934.00000	913,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		823.00000	848,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		967.00000	946,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		858.00000	882,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		902.00000	880,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,253.00000	1,282,000	17.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		370.00000	352,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		950.00000	927,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		833.00000	857,000	20.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.63090	9.58410		20.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,697.00000	1,727,000	18.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		613.00000	596,000	18.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,673.00000	1,703,000	18.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		639.00000	622,000	18.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,722.00000	1,752,000	18.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		588.00000	571,000	18.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		385.00000	371,000	17.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,969.00000	2,002,000	17.50	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.70500	10.65820		22.32	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,328.00000	2,362,000	20.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		870.00000	857,000	20.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,307.00000	2,341,000	20.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		899.00000	886,000	20.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,350.00000	2,384,000	19.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		842.00000	829,000	19.95	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.40390	8.35790		18.56	0.00	0	797.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			16,566.00000	18,504,000	18.28	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			15,776.00000	13,114,000	18.28	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			14,554.00000	16,150,000	18.56	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			18,764.00000	15,760,000	18.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		18,996.00000	21,121,000	17.99		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		13,206.00000	10,731,000	17.99		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.51490	8.46940		19.17		0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		87,852.00000	91,448,000	16.94		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		5,952.00000	4,998,000	16.94		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		83,718.00000	87,233,000	16.98		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		6,818.00000	5,783,000	16.98		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		92,071.00000	95,909,000	17.08		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		5,171.00000	4,459,000	17.08		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.61720	8.57190		19.42		0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		86,014.00000	89,123,000	17.07		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		16,144.00000	14,723,000	17.07		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		82,572.00000	85,616,000	17.15		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		17,702.00000	16,216,000	17.15		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		89,547.00000	92,722,000	16.99		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		14,677.00000	13,322,000	16.99		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			13.14200	13.10250		16.47	6,899,550.00		525	72,452.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		1,260.00000	1,298,000	20.74		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		8.00000	6,000	20.74		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		1,211.00000	1,249,000	20.32		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		9.00000	7,000	20.32		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		1,310.00000	1,347,000	20.81		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		8.00000	5,000	20.81		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		2,003.00000	2,042,000	21.87		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		1.00000	0,000	21.87	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		34.00000	24,000	15.34	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		636.00000	666,000	15.34	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.30920	13.27090		16.77	6,654,600.00	500	2,375.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		433.00000	448,000	17.20	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		612.00000	589,000	17.20	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		416.00000	431,000	17.34	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		645.00000	622,000	17.34	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		450.00000	466,000	17.06	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		579.00000	557,000	17.06	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,948.00000	1,985,000	17.33	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		27.00000	26,000	17.33	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.46480	13.42670		16.91	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,188.00000	1,217,000	14.86	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		212.00000	203,000	14.86	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,154.00000	1,182,000	14.94	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		228.00000	218,000	14.94	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,223.00000	1,252,000	14.79	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		197.00000	188,000	14.79	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10560	0.10530		19.67	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		140.00000	145,000	22.62	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		410.00000	385,000	22.62	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		16.00000	17,000	26.72	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,286.00000	1,257,000	26.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		756.00000	780,000	20.86	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		26.00000	20,000	20.86	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10710	0.10680		20.07	0.00	0	25.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,440.00000	1,464,000	19.87	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		60.00000	54,000	19.87	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		707.00000	721,000	20.79	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		327.00000	311,000	20.79	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,390.00000	2,419,000	22.22	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		10.00000	9,000	22.22	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10850	0.10820		19.66	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,605.00000	1,627,000	19.63	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		125.00000	117,000	19.63	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		913.00000	928,000	20.36	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		433.00000	418,000	20.36	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,506.00000	2,534,000	20.38	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		26.00000	24,000	20.38	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.51910	10.51520		14.77	883,604.40	84	47,225.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		224.00000	220,000	14.34	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		109.00000	101,000	14.34	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		198.00000	193,000	14.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		133.00000	124,000	14.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		254.00000	250,000	14.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		89.00000	81,000	14.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		70.00000	64,000	13.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		285.00000	283,000	13.91	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		721.00000	723,000	14.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		6.00000	4,000	14.53	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		918.00000	921,000	16.44	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		3.00000	2,000	16.44	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,067.00000	1,071,000	17.87	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		2.00000	2,000	17.87	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		672.00000	674,000	14.05	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		7.00000	5,000	14.05	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		16.00000	13,000	12.83	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		481.00000	482,000	12.83	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		188.00000	179,000	15.12	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		153.00000	148,000	15.12	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.66700	10.66430		15.97	0.00	0	14,257.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		364.00000	361,000	16.27	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		425.00000	420,000	16.27	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		346.00000	343,000	16.47	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		457.00000	452,000	16.47	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		383.00000	380,000	16.07	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		394.00000	389,000	16.07	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,235.00000	1,239,000	14.18	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		21.00000	22,000	14.18	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		959.00000	963,000	13.62	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		45.00000	46,000	13.62	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		806.00000	801,000	18.37	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	11.25	Call		220.00000	218,000	18.37	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call		620.00000	620,000	14.38	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put		156.00000	153,000	14.38	0.00	0	1,500.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.81030	10.80880		16.26	0.00	0	18,272.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		714.00000	712,000	14.98	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		295.00000	292,000	14.98	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		688.00000	686,000	15.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		319.00000	316,000	15.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		740.00000	738,000	14.82	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		271.00000	268,000	14.82	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.22990	11.22750		16.58	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		847.00000	835,000	17.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,113.00000	1,098,000	17.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		830.00000	819,000	17.12	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,146.00000	1,132,000	17.12	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		863.00000	852,000	16.96	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,079.00000	1,065,000	16.96	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			436.73400	436.34000			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			443.19000	442.81400			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			394.83300	394.69500			0.00	0	1,004.00
ALBI	On	01/11/2012	Index Future			400.67000	400.55100			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.41750	8.37080		18.81	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Call		149.00000	164,000	19.66	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	8.50	Put		278.00000	247,000	19.66	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.51	Call		146.00000	161,000	19.75	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.51	Put		285.00000	254,000	19.75	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.49	Call		152.00000	167,000	19.58	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.49	Put		271.00000	240,000	19.58	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.25	Put		134.00000	111,000	17.93	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.25	Call		255.00000	278,000	17.93	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	7.40	Call		974.00000	1,020,000	18.98	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	7.40	Put		3.00000	3,000	18.98	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.19910	8.15610		14.08	0.00	0	13,535.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		513.00000	555,000	15.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		7.00000	6,000	15.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		465.00000	507,000	15.40	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		9.00000	8,000	15.40	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		562.00000	604,000	16.45	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		6.00000	5,000	16.45	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.24240	8.20040		14.79	0.00	0	3,160.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		251.00000	276,000	14.78	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		287.00000	270,000	14.78	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		231.00000	254,000	14.86	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		317.00000	298,000	14.86	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		273.00000	300,000	14.75	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		259.00000	244,000	14.75	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.29060	8.24790		14.90	0.00	0	1,115.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		436.00000	466,000	14.61	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		277.00000	265,000	14.61	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		410.00000	439,000	14.68	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		301.00000	288,000	14.68	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		462.00000	493,000	14.55	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		253.00000	242,000	14.55	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.47210	9.42780		16.44	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,393.00000	2,436,000	15.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		265.00000	264,000	15.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,350.00000	2,393,000	15.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		272.00000	271,000	15.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,435.00000	2,479,000	16.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		257.00000	257,000	16.02	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.16520	8.14180		13.62	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		113.00000	121,000	13.62	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		121.00000	106,000	13.62	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		93.00000	100,000	13.98	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		151.00000	135,000	13.98	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		139.00000	148,000	13.53	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		97.00000	83,000	13.53	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.25590	8.23270		13.25	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		588.00000	604,000	13.23	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		64.00000	57,000	13.23	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		547.00000	563,000	13.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		73.00000	66,000	13.13	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		630.00000	646,000	13.32	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		56.00000	49,000	13.32	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.34030	8.31610		13.28	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		635.00000	651,000	13.01	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		123.00000	114,000	13.01	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		597.00000	613,000	12.93	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		135.00000	126,000	12.93	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		674.00000	690,000	13.10	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		112.00000	103,000	13.10	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.33270	0.30560			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			0.00300	0.00360			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.03430	0.03980			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00010	0.00020			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.75620	8.74820		17.21	33,317,341.00	3,805	11,122.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		60.00000	59,000	19.86	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		412.00000	403,000	19.86	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		52.00000	51,000	20.24	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		454.00000	445,000	20.24	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		69.00000	68,000	19.48	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		371.00000	362,000	19.48	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	17/09/2012	Foreign Exchange Future				8.89230	8.88390		18.10	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call			423.00000	421,000	17.48	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put			289.00000	279,000	17.48	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call			400.00000	398,000	17.69	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put			316.00000	306,000	17.69	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call			447.00000	445,000	17.27	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put			263.00000	253,000	17.27	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future				9.02470	9.01580		18.45	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call			742.00000	745,000	16.78	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put			232.00000	226,000	16.78	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call			712.00000	714,000	16.87	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put			252.00000	245,000	16.87	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call			774.00000	777,000	16.71	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put			214.00000	208,000	16.71	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry				8.38090	8.33530		18.84	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.75	Call			586.00000	631,000	22.96	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.75	Put			1.00000	0,000	22.96	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.76	Call			576.00000	621,000	22.81	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.76	Put			1.00000	0,000	22.81	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.74	Call			596.00000	641,000	23.10	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.74	Put			1.00000	0,000	23.10	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.40	Call			935.00000	981,000	24.94	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.40	Put			0.00000	0,000	24.94	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	8.25	Put			50.00000	32,000	19.05	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	31/05/2012	Any day expiry	8.25	Call		135.00000	163,000	19.05	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.72	Call		616.00000	661,000	23.38	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.72	Put		1.00000	0,000	23.38	0.00	0	4,110.00
DAUS	On	31/05/2012	Any day expiry	8.51	Put		208.00000	168,000	20.48	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	8.51	Call		33.00000	39,000	20.48	0.00	0	4,110.00
DAUS	On	29/06/2012	Any day expiry			8.41880	8.37210		18.86	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Call		638.00000	680,000	17.06	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Put		16.00000	11,000	17.06	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Call		628.00000	670,000	17.04	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put		16.00000	11,000	17.04	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		647.00000	689,000	17.08	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		15.00000	10,000	17.08	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		975.00000	1,021,000	18.87	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		3.00000	2,000	18.87	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		137.00000	113,000	17.99	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		259.00000	282,000	17.99	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		666.00000	708,000	17.12	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		14.00000	9,000	17.12	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		288.00000	255,000	19.79	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		150.00000	164,000	19.79	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.45830	8.41180		19.06	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		660.00000	696,000	16.78	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		48.00000	38,000	16.78	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		651.00000	688,000	16.78	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		49.00000	40,000	16.78	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	31/07/2012	Any day expiry	7.79	Call		668.00000	705,000	16.77	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		46.00000	37,000	16.77	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		1,024.00000	1,068,000	17.88	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		12.00000	10,000	17.88	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		189.00000	167,000	18.03	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		351.00000	375,000	18.03	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call		728.00000	766,000	16.70	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		36.00000	28,000	16.70	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put		337.00000	309,000	19.45	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call		239.00000	257,000	19.45	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.49510	8.44950		19.26	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		686.00000	719,000	17.13	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		87.00000	74,000	17.13	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		679.00000	711,000	17.14	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		90.00000	76,000	17.14	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		694.00000	727,000	17.12	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		85.00000	72,000	17.12	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,075.00000	1,117,000	17.88	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		26.00000	22,000	17.88	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		229.00000	205,000	18.06	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		428.00000	450,000	18.06	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		790.00000	826,000	17.02	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		61.00000	51,000	17.02	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put		375.00000	347,000	19.32	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		314.00000	332,000	19.32	0.00	0	6,170.00

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			8.52770	8.48230		19.19	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		704.00000	735,000	17.22	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		122.00000	107,000	17.22	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		697.00000	728,000	17.23	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		125.00000	110,000	17.23	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		711.00000	743,000	17.21	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		119.00000	105,000	17.21	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,121.00000	1,160,000	17.66	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		39.00000	32,000	17.66	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		255.00000	233,000	18.06	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		487.00000	511,000	18.06	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call		841.00000	876,000	17.07	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put		79.00000	68,000	17.07	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put		402.00000	375,000	19.24	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		374.00000	393,000	19.24	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.56620	8.52090		19.33	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		766.00000	796,000	17.18	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		145.00000	130,000	17.18	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		759.00000	789,000	17.19	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		148.00000	133,000	17.19	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		773.00000	804,000	17.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		142.00000	128,000	17.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,174.00000	1,213,000	17.76	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		53.00000	47,000	17.76	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		282.00000	261,000	18.03	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	31/10/2012	Any day expiry	8.25	Call		553.00000	577,000	18.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		900.00000	933,000	17.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put		99.00000	87,000	17.00	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call		439.00000	459,000	19.16	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		428.00000	403,000	19.16	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.60120	8.55600		19.46	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call		498.00000	519,000	19.03	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		442.00000	418,000	19.03	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call		495.00000	515,000	19.08	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put		449.00000	424,000	19.08	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		502.00000	523,000	18.99	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put		436.00000	412,000	18.99	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call		950.00000	984,000	17.01	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put		114.00000	103,000	17.01	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.63210	8.58660		19.33	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		544.00000	566,000	18.91	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		457.00000	434,000	18.91	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		540.00000	562,000	18.96	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		463.00000	440,000	18.96	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		548.00000	570,000	18.87	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		451.00000	428,000	18.87	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		991.00000	1,025,000	16.81	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		124.00000	113,000	16.81	0.00	0	7,530.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			9.58100	9.50000			18,531,394.20	220	220.00
ES33	On	02/08/2012	Bond Future	9.50	Call		0.00000	0,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.50	Put		0.00000	623,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.51	Call		0.00000	0,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.51	Put		0.00000	546,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.49	Call		0.00000	0,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.49	Put		0.00000	700,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.67700	9.50000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.50	Call		0.00000	0,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.50	Put		0.00000	1,348,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.51	Call		0.00000	0,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.51	Put		0.00000	1,271,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.49	Call		0.00000	0,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.49	Put		0.00000	1,426,000		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			395.94900	395.81400			0.00	0	236.00
GOVI	On	02/08/2012	GOVI	390.00	Call		58,140.00000	59,490,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		58,040.00000	59,390,000		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		58,240.00000	59,590,000		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	389.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			401.80200	401.68700			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		3,130.00000	1,980,000		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		3,230.00000	2,080,000		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		3,030.00000	1,880,000		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			173.97800	173.96400			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			176.55000	176.54500			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			471.56300	476.95600			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.59000	5.59000			0.00	0	2,890.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.55000	5.54000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.53000	5.52000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.52000	5.50000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.51000	5.50000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			5.51000	5.50000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.51000	5.50000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.56000	5.55000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.69000	5.69000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			5.87000	5.86000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.05000	6.04000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.24000	6.22000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.33490	6.28360		13.62	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		82.00000	107,000	13.62	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		98.00000	72,000	13.62	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		63.00000	81,000	13.62	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		129.00000	96,000	13.62	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		108.00000	137,000	13.62	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		74.00000	52,000	13.62	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.39240	6.34210		13.58	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		248.00000	277,000	13.64	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		149.00000	128,000	13.64	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		220.00000	247,000	13.62	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		171.00000	148,000	13.62	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		278.00000	308,000	13.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		129.00000	109,000	13.65	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.43790	6.38770		15.19	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		314.00000	340,000	15.12	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		264.00000	239,000	15.12	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		290.00000	315,000	15.15	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		290.00000	264,000	15.15	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		340.00000	367,000	15.09	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		240.00000	216,000	15.09	0.00	0	0.00	
R157 On	02/08/2012	Bond Future			6.39000	6.39000		2.49	0.00	0	15,070.00	
R157 On	02/08/2012	Bond Future	8.00	Call		4,885.00000	4,885,000	2.76	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.00	Put		0.00000	0,000	2.76	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.05	Call		5,033.00000	5,033,000	2.76	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.05	Put		0.00000	0,000	2.76	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	7.95	Call		4,738.00000	4,738,000	2.76	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	7.95	Put		1.00000	1,000	2.76	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.15	Put		991.00000	988,000	2.43	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.15	Call		240.00000	237,000	2.43	0.00	0	3,750.00	
R157 On	02/08/2012	Bond Future	6.35	Put		604.00000	600,000	2.47	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.35	Call		479.00000	475,000	2.47	0.00	0	1,250.00	
R157 On	02/08/2012	Bond Future	6.55	Call		830.00000	827,000	2.50	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.55	Put		333.00000	330,000	2.50	0.00	0	1,250.00	
R157 On	02/08/2012	Bond Future	6.95	Call		1,805.00000	1,803,000	2.61	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.95	Put		76.00000	74,000	2.61	0.00	0	3,750.00	
R157 On	01/11/2012	Bond Future			6.43300	6.43100		2.77	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	7.00	Call		1,937.00000	1,930,000	2.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		322.00000	321,000	2.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,047.00000	2,040,000	2.89	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		291.00000	290,000	2.89	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,828.00000	1,822,000	2.87	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		354.00000	353,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.48000	6.47900		2.71	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,509.00000	1,505,000	2.75	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		810.00000	809,000	2.75	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,590.00000	1,586,000	2.76	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		763.00000	761,000	2.76	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,430.00000	1,427,000	2.74	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		860.00000	859,000	2.74	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			8.36300	8.36900		11.32	0.00	0	34,789.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,528.00000	4,554,000	11.76	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,061.00000	1,031,000	11.76	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,856.00000	4,884,000	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		944.00000	917,000	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,210.00000	4,234,000	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,189.00000	1,157,000	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	8.25	Put		2,962.00000	2,914,000	11.32	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		1,848.00000	1,856,000	11.32	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		3,962.00000	3,985,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,300.00000	1,267,000	11.68	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,215.00000	7,158,000	10.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		350.00000	349,000	10.95	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,355.00000	6,298,000	11.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		492.00000	491,000	11.02	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,593.00000	4,620,000	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,037.00000	1,008,000	11.77	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,510.00000	4,456,000	11.17	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		1,006.00000	1,008,000	11.17	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		6,242.00000	6,277,000	11.98	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		579.00000	558,000	11.98	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		6,865.00000	6,808,000	10.98	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		402.00000	401,000	10.98	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		2,060.00000	2,069,000	11.36	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,704.00000	2,657,000	11.36	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.43800	8.44400		12.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,633.00000	5,654,000	13.02	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		2,888.00000	2,855,000	13.02	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,904.00000	5,927,000	13.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,720.00000	2,688,000	13.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,367.00000	5,387,000	12.99	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,064.00000	3,030,000	12.99	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	8.82	Call		6,014.00000	6,037,000	13.06	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put		2,655.00000	2,623,000	13.06	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put		7,695.00000	7,645,000	12.48	0.00	0	0.00
R186	On	01/11/2012	Bond Future	7.82	Call		1,798.00000	1,803,000	12.48	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.51900	8.52500		13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,213.00000	5,230,000	13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,437.00000	5,400,000	13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,441.00000	5,459,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,218.00000	5,182,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		4,993.00000	5,010,000	13.46	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,666.00000	5,629,000	13.46	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			218.86457	218.86270			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		863.00000	865,000		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		813.00000	815,000		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		913.00000	915,000		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

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			256.37588	256.35542			0.00	0	1,409.00
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		645.00000	624,000		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		695.00000	674,000		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		595.00000	574,000		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			5.70600	5.71200		1.86	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,983.00000	3,997,000	2.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		4,092.00000	4,106,000	2.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,874.00000	3,888,000	2.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	0,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.67000	5.67300		1.90	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,771.00000	1,775,000	2.03	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		91.00000	89,000	2.03	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,861.00000	1,865,000	2.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		81.00000	79,000	2.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,683.00000	1,687,000	2.02	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		104.00000	102,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.60100	5.60600		1.89	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,433.00000	1,438,000	2.00	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	6.25	Put		281.00000	277,000	2.00	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,501.00000	1,506,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		260.00000	256,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,366.00000	1,371,000	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		303.00000	299,000	1.99	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			186.81124	186.79416			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		4,206.00000	4,189,000		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		4,256.00000	4,239,000		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		4,156.00000	4,139,000		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			6.99800	6.99800		4.86	0.00	0	3,541.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,323.00000	6,323,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		4.00000	4,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,524.00000	6,524,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		2.00000	2,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		6,121.00000	6,121,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		4.00000	4,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,043.00000	2,038,000	4.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	6.60	Call		286.00000	281,000	4.74	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,276.00000	1,270,000	4.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		627.00000	621,000	4.81	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,298.00000	1,292,000	4.92	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		636.00000	630,000	4.92	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,580.00000	2,576,000	5.09	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		201.00000	197,000	5.09	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.06200	7.06100		5.61	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,420.00000	3,413,000	5.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		593.00000	590,000	5.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,577.00000	3,570,000	5.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		549.00000	546,000	5.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,266.00000	3,259,000	5.87	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		641.00000	638,000	5.87	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.13400	7.13400		5.39	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		918.00000	915,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,463.00000	3,460,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		983.00000	980,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,325.00000	3,322,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		857.00000	853,000	5.26	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,606.00000	3,602,000	5.26	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			7.30100	7.30100		6.23	0.00	0	4,101.00

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	Call		5,962.00000	5,960,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		27.00000	25,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,195.00000	6,193,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		22.00000	20,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,729.00000	5,728,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		33.00000	32,000	6.74	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.36800	7.36800		6.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,922.00000	3,917,000	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		851.00000	846,000	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,101.00000	4,095,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		792.00000	786,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,747.00000	3,741,000	7.30	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		915.00000	909,000	7.30	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.44100	7.44100		7.09	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,041.00000	4,036,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,426.00000	1,421,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,198.00000	4,194,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,353.00000	1,349,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,885.00000	3,881,000	7.30	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,500.00000	1,496,000	7.30	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future			5.36400	5.37500		1.01	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,569.00000	2,584,000	1.13	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.13	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,636.00000	2,651,000	1.13	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.13	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,501.00000	2,517,000	1.13	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.22100	5.22800		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		926.00000	933,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		34.00000	33,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		979.00000	986,000	1.02	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		29.00000	28,000	1.02	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		874.00000	881,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		39.00000	38,000	1.01	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.94500	4.95800		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		1,000.00000	1,010,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		61.00000	59,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		1,039.00000	1,049,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		55.00000	53,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		962.00000	971,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		67.00000	65,000	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			7.61400	7.63100		7.42	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,996.00000	6,085,000	8.03	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	8.75	Put		51.00000	46,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,241.00000	6,331,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		41.00000	37,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,751.00000	5,839,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		62.00000	56,000	8.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.68500	7.70100		8.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,973.00000	4,028,000	8.59	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,084.00000	1,053,000	8.59	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,158.00000	4,214,000	8.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,011.00000	981,000	8.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,791.00000	3,845,000	8.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,160.00000	1,128,000	8.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.76300	7.78000		8.43	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,183.00000	4,235,000	8.70	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,783.00000	1,747,000	8.70	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,348.00000	4,401,000	8.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,697.00000	1,662,000	8.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,021.00000	4,072,000	8.67	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		1,873.00000	1,836,000	8.67	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			7.69900	7.71500		8.28	0.00	0	9,382.00

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	Call		6,032.00000	6,120,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		81.00000	73,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,293.00000	6,383,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		66.00000	60,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,770.00000	5,857,000	8.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		95.00000	86,000	8.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,483.00000	3,399,000	8.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		334.00000	345,000	8.01	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,127.00000	2,056,000	8.15	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		828.00000	853,000	8.15	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,664.00000	1,709,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,157.00000	1,106,000	8.31	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,512.00000	3,584,000	8.62	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		375.00000	351,000	8.62	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.76700	7.78300		9.66	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,017.00000	4,074,000	9.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,338.00000	1,302,000	9.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,210.00000	4,269,000	9.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,250.00000	1,216,000	9.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,827.00000	3,883,000	9.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,430.00000	1,393,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.84100	7.85800		9.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,518.00000	3,566,000	9.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,716.00000	2,667,000	9.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,677.00000	3,726,000	9.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	8.05	Put		2,594.00000	2,547,000	9.69	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,362.00000	3,409,000	9.63	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		2,841.00000	2,792,000	9.63	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			8.95900	8.95900		15.74	303,027,440.00	4,000	11,495.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,358.00000	3,344,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,179.00000	1,165,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		3,606.00000	3,592,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,063.00000	1,049,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,118.00000	3,104,000	15.97	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,306.00000	1,292,000	15.97	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.03000	9.03000		18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,562.00000	3,550,000	18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,790.00000	3,778,000	18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		3,749.00000	3,738,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,598.00000	3,587,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,379.00000	3,368,000	18.75	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,988.00000	3,977,000	18.75	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.10600	9.10700		19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,418.00000	4,413,000	19.02	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	9.00	Put		5,223.00000	5,211,000	19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,600.00000	4,595,000	19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,027.00000	5,015,000	19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,243.00000	4,237,000	18.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,430.00000	5,416,000	18.98	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			141.43150	141.41856			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		1,581.00000	1,569,000		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		1,631.00000	1,619,000		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		1,531.00000	1,519,000		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			119.68002	119.67457			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		325.00000	320,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Call		0.00000	0,000		0.00	0	0.00

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	120.05	Put		375.00000	370,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Put		275.00000	270,000		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			117.44557	117.43586			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		564.00000	554,000		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		614.00000	604,000		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		514.00000	504,000		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			8.82500	8.82600		14.00	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,162.00000	4,155,000	14.51	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		903.00000	888,000	14.51	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,439.00000	4,433,000	14.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		808.00000	794,000	14.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		3,892.00000	3,884,000	14.46	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,007.00000	991,000	14.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.90100	8.90100		16.66	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,136.00000	4,125,000	16.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,369.00000	3,358,000	16.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,344.00000	4,332,000	16.88	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,193.00000	3,181,000	16.88	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	Call		3,935.00000	3,923,000	16.80	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,554.00000	3,542,000	16.80	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.98300	8.98400		16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		4,891.00000	4,886,000	16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,768.00000	4,756,000	16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,088.00000	5,083,000	16.86	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,584.00000	4,571,000	16.86	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		4,701.00000	4,696,000	16.78	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,963.00000	4,950,000	16.78	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			8.96600	8.96700			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		1,363.00000	1,355,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		1,280.00000	1,272,000		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		1,446.00000	1,438,000		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			1.32430	1.31680		17.61	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,672.00000	1,746,000	23.95	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		4.00000	3,000	23.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		1,179.00000	1,250,000	20.25		0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		11.00000	7,000	20.25		0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,169.00000	2,243,000	24.59		0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		1.00000	0,000	24.59		0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.34030	1.33260		19.71		0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		1,334.00000	1,397,000	17.76		0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		116.00000	102,000	17.76		0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		964.00000	1,019,000	18.19		0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		246.00000	224,000	18.19		0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,764.00000	1,841,000	18.21		0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		46.00000	46,000	18.21		0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.35520	1.34750		19.56		0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		1,449.00000	1,505,000	17.99		0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		254.00000	233,000	17.99		0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		1,122.00000	1,170,000	18.37		0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		427.00000	398,000	18.37		0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,834.00000	1,897,000	17.76		0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		139.00000	125,000	17.76		0.00	0	0.00

Total for Derivatives :										516,438,442.20	28,921	1,381,067.00
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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	2,000,000.00
AA04	On	22/03/2017	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
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	37,000,000.00
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			700,000,000.00	7,000	14,315,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,130,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	280,000.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	280,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	717,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
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	85,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	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
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	8,249,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ABN52	On	18/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	6,822,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	16,744,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	4,710,000.00
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	5,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	5,000,000.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On 20/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL166On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL167On	20/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL168On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL169On	20/06/2017	Spot Bond			1.75000	1.75000			0.00	0	0.00
ACL170On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL171On	30/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL172On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035On	09/04/2013	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
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,800,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	15,000,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	19,117,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	49,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017			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
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		720,000,000,000.00		7,200,000	1,800,000.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	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
BAYA0	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA1	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYA2	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BAYA2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP570	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP580	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BCP590	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	4,140,605.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	1,000.00000			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000		42,559,400,000.00		425,594	212,797.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000		300,000,000.00		3,000	4,111,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	8,000.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	140,000.00
CBL11	On	06/05/2016			100.00000	100.00000		100,000,000.00		1,000	11,906,000.00
CBL12	On	06/09/2018			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019			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
CBL15	On	18/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	25,000.00
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	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	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
CLN110On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	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
CLN169On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On 13/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On 13/09/2016 Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On 24/03/2013 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
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On	09/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On 14/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN239On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN240On 24/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN241On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN242On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
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	0.00
CLN273	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN275	On	22/05/2017			100.00000	100.00000			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	100.00000			0.00	0	30,000,000.00
CLN277	On	25/05/2017			100.00000	100.00000		1,000,000,000,000.00		10,000,000	10,000,000.00
CLN278	On	20/06/2017			100.00000	100.00000		20,000,000,000,000.00		200,000,000	200,000,000.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF08	On	10/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,210,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	5,100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG3	On	02/07/2012	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
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			60,615,600,000.00	606,156	78,253,156.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			116,100,000.00	1,161	207,420,161.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	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	130,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EMM03	On	04/05/2024			8.00000	8.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ174	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQ177	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	80,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			29,378,000.00	3,176	463,339,176.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			2,120,000.00	212	45,000,212.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			72,895,100.00	9,286	15,093,286.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			3,061,890,000.00	408,252	490,400,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	110,000.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	4,805,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC10	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC10	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
FRC11	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC11	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
FRC11	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	280,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	210,000.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	16,751,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
FRS67	On	25/05/2013	Spot Bond			100.00000	100.00000			0.00	0	11,500,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			4,992,000,000,000.00	49,920,000	26,565,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	5,026,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			27,000,000.00	3,000	4,425,000.00
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	6,000,000.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			66,900,000,000,000.00	669,000,000	400,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	140,000.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	30,000,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	29,709,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	70,000,000.00
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	560,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014			100.00000	100.00000			0.00	0	0.00
IHL03	On	17/05/2017			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND207	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
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	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			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP257U	On	31/07/2012	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
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	4,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	90,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,019,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			495,000,000,000.00	4,950,000	2,080,000.00
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
IV19A	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			600,000,000,000.00	6,000,000	6,000,000.00
IVA224	On	14/06/2012	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
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			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
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	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
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	2,000,000.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBF028	On	16/04/2015			100.00000	100.00000			0.00	0	133,510,000.00
MBP011	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP014	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP015	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP181	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP191	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP201	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP211	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP221	On	09/09/2014			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
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	156,000,000.00
MFS1A	On	20/12/2015			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
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	15,900,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	2,131,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	9,700,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	3,709,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	140,000.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68	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	280,000.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On	15/09/2015			100.00000	100.00000			600,000,000.00	6,000	13,132,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	570,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			100,000,000.00	1,000	6,111,000.00
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	160,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			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	20,160,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			400,000,000.00	4,000	9,230,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4:On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			100,000,000.00	1,000	4,501,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1	On	22/05/2015			100.00000	100.00000			0.00	0	0.00
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	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2015			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			400,000,000.00	4,000	94,404,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP05 On	21/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000		60,000,000.00	60,000,000.00	600,000	360,000.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	170,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.34000	6.34000		134,811,522,791,520.00	21,263,647,128	21,263,386,049.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.30000	8.30500		63,220,559,429,300.00	7,616,934,871	7,136,009,151.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			216.58667	216.55019			0.00	0	559,573,378.00
R197	On	07/12/2023	Spot Bond			1.97000	1.97000		886,500,000,000.00		450,000,000	765,000,000.00
R201	On	21/12/2014	Spot Bond			5.70000	5.70500		1,530,136,648,200.00		268,445,026	2,406,096,696.00
R202	On	07/12/2033	Spot Bond			2.42000	2.42000		919,600,000,000.00		380,000,000	1,391,000,000.00
R203	On	15/09/2017	Spot Bond			6.94000	6.94000		37,369,015,923,380.00		5,384,584,427	8,067,736,071.00
R204	On	21/12/2018	Spot Bond			7.24000	7.24000		5,668,597,892,400.00		782,955,510	3,498,752,008.00
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			5.39500	5.40500		35,334,258,839,360.00		6,549,445,568	6,443,876,568.00
R207	On	15/01/2020	Spot Bond			7.55000	7.56500		24,616,406,409,000.00		3,260,451,180	6,739,201,480.00
R208	On	31/03/2021	Spot Bond			7.64000	7.65500		12,319,868,477,200.00		1,612,548,230	8,911,649,302.00
R209	On	31/03/2036	Spot Bond			8.90000	8.90000		55,502,081,574,900.00		6,236,188,941	11,491,447,142.00
R210	On	31/03/2028	Spot Bond			2.40000	2.40000		3,662,160,000,000.00		1,525,900,000	1,652,868,783.00
R211	On	31/01/2017	Spot Bond			0.69000	0.69000			0.00	0	2,617,310,000.00
R212	On	31/01/2022	Spot Bond			2.00000	2.00000		1,133,360,000,000.00		566,680,000	1,725,322,726.00
R213	On	28/02/2031	Spot Bond			8.76500	8.76500		8,354,311,779,155.00		953,144,527	1,782,373,527.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			29,335,640,594,000.00	4,513,175,476	5,799,867,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	25/05/2015	Spot Bond			100.00000	100.00000			0.00	0	245,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
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
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	210,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	17,503,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	6,902,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	10.05000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21	On	15/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	8.00000			40,000,000.00	5,000	50,000.00
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			100,000,000.00	1,000	11,000.00
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			300,000,000.00	3,000	17,745,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	69,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	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
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	49,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
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	1,710,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN002	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
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
SSN007	On	15/01/2020			7.25000	7.25000		36,250,000,000.00		5,000,000	5,000,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN872On 13/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SYN910On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN911On 19/07/2012 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
SYN913	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN915	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
SYN916	On	03/08/2012			100.00000	100.00000			0.00	0	0.00
SYN917	On	13/08/2012			100.00000	100.00000			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN921	On	22/06/2012			100.00000	100.00000			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	100.00000			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	100.00000		80,600,000,000,000.00	806,000,000	403,000,000.00	
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00

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	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
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
TL13	On	31/12/2013			100.00000	100.00000			0.00	0	200,000,000.00
TL15	On	29/04/2015			100.00000	100.00000			300,000,000.00	3,000	3,122,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000			100,300,000,000.00	1,003,000	1,014,039,000.00
TN20	On	17/09/2020			100.00000	100.00000			50,511,200,000.00	505,112	277,522,112.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			11,100,000.00	111	149,000,111.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	166,800,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			400,200,000,000.00	4,002,000	21,048,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/08/2012	Spot Bond			100.00000	100.00000		85,800,000,000,000.00		858,000,000	750,000,000.00
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			110,900,000.00	1,109	57,001,109.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							676,811,327,941,515.00	63,990,608,053	102,433,581,606.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:							676,811,844,379,957.00	3,990,636,974	102,434,962,673.00
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