

# Daily MTM Report

Daily summary for: 28/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 18/06/2012 Foreign Exchange Future			8.36480	8.40390		18.18	85,764,294.40	10,253	292,605.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,155.00000	1,115,000	22.68	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		1.00000	0,000	22.68	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		1,105.00000	1,066,000	22.34	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		1.00000	1,000	22.34	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,204.00000	1,165,000	23.02	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		0.00000	0,000	23.02	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		343.00000	305,000	16.88	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		39.00000	40,000	16.88	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	0,000	26.06	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,654.00000	1,615,000	26.06	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		125.00000	100,000	19.62	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		221.00000	235,000	19.62	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		85.00000	65,000	21.07	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		331.00000	350,000	21.07	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		66.00000	50,000	22.03	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		412.00000	435,000	22.03	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,404.00000	1,365,000	24.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	24.37	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		906.00000	867,000	20.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		2.00000	2,000	20.99	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		424.00000	385,000	16.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		20.00000	20,000	16.36	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		272.00000	236,000	17.40	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		68.00000	71,000	17.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		660.00000	621,000	18.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		6.00000	6,000	18.28	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		498.00000	523,000	23.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		52.00000	38,000	23.03	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		709.00000	670,000	18.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		5.00000	5,000	18.82	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		868.00000	899,000	26.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		22.00000	14,000	26.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		162.00000	133,000	18.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		158.00000	168,000	18.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,354.00000	1,315,000	24.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		0.00000	0,000	24.03	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		4.00000	4,000	19.36	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		758.00000	719,000	19.36	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		612.00000	572,000	17.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		8.00000	7,000	17.73	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		517.00000	476,000	16.65	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Put		13.00000	11,000	16.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.47550	8.51490		18.81	34,020,657.00	4,014	65,459.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,332.00000	1,292,000	17.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		17.00000	17,000	17.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,284.00000	1,244,000	17.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		19.00000	19,000	17.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,380.00000	1,340,000	18.17	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		15.00000	15,000	18.17	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		22.00000	22,000	17.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,237.00000	1,197,000	17.64	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		792.00000	813,000	22.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		207.00000	188,000	22.15	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		713.00000	675,000	16.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		98.00000	100,000	16.85	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		336.00000	310,000	19.58	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		421.00000	435,000	19.58	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		874.00000	896,000	22.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		189.00000	171,000	22.67	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		560.00000	577,000	20.60	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		275.00000	252,000	20.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		873.00000	833,000	16.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		58.00000	58,000	16.67	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		300.00000	310,000	18.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		415.00000	385,000	18.59	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		571.00000	538,000	17.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		156.00000	163,000	17.22	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		1,050.00000	1,009,000	16.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		35.00000	34,000	16.93	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,143.00000	1,102,000	17.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		28.00000	27,000	17.28	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		524.00000	540,000	20.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		289.00000	265,000	20.34	2,385,000.00	9,000	27,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		373.00000	345,000	19.07	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		358.00000	370,000	19.07	740,000.00	2,000	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call		640.00000	603,000	16.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put		125.00000	128,000	16.94	0.00	0	3,925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call		487.00000	456,000	17.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put		222.00000	231,000	17.90	577,500.00	2,500	5,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.57730	8.61720		19.10	0.00	0	28,419.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,023.00000	982,000	16.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		106.00000	105,000	16.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		982.00000	944,000	16.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		115.00000	117,000	16.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,064.00000	1,023,000	16.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		97.00000	96,000	16.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		187.00000	191,000	17.07	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		804.00000	768,000	17.07	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		838.00000	854,000	21.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		355.00000	331,000	21.24	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		632.00000	602,000	18.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		315.00000	325,000	18.06	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		488.00000	501,000	19.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		505.00000	478,000	19.30	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		763.00000	778,000	20.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		380.00000	355,000	20.85	0.00	0	5,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.68220	8.72400		19.47	0.00	0	12,490.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		985.00000	951,000	16.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		211.00000	219,000	16.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		953.00000	920,000	17.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		229.00000	238,000	17.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,017.00000	983,000	16.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		193.00000	201,000	16.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		869.00000	889,000	20.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		493.00000	471,000	20.72	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		893.00000	862,000	17.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		269.00000	280,000	17.32	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.88780	8.92980		20.14	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		865.00000	853,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		913.00000	943,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		848.00000	836,000	20.41	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		946.00000	976,000	20.41	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		882.00000	870,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		880.00000	910,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,282.00000	1,263,000	17.62	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		352.00000	375,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		927.00000	957,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		857.00000	845,000	20.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.59250	9.63090		21.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,727.00000	1,726,000	19.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		596.00000	634,000	19.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,703.00000	1,703,000	19.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		622.00000	661,000	19.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,752.00000	1,751,000	19.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		571.00000	609,000	19.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		371.00000	402,000	18.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,002.00000	1,994,000	18.03	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.66660	10.70500		22.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,362.00000	2,360,000	20.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		857.00000	893,000	20.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,341.00000	2,339,000	20.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		886.00000	922,000	20.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,384.00000	2,382,000	20.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		829.00000	865,000	20.36	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.36480	8.40390		18.18	0.00	0	797.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			18,504.00000	15,288,000	18.18	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			13,114.00000	13,808,000	18.18	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			16,150.00000	13,271,000	18.66	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			15,760.00000	16,791,000	18.66	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		21,121.00000	17,759,000	17.92		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		10,731.00000	11,279,000	17.92		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.47550	8.51490		18.81		0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		91,448.00000	87,468,000	16.62		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		4,998.00000	4,958,000	16.62		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		87,233.00000	83,273,000	16.67		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		5,783.00000	5,763,000	16.67		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		95,909.00000	91,751,000	16.57		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		4,459.00000	4,241,000	16.57		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.57730	8.61720		19.10		0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		89,123.00000	85,408,000	16.87		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		14,723.00000	14,998,000	16.87		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		85,616.00000	81,936,000	16.95		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		16,216.00000	16,526,000	16.95		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		92,722.00000	88,975,000	16.79		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		13,322.00000	13,565,000	16.79		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			13.12710	13.14200		15.97	5,250,840.00		400	72,052.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		1,298.00000	1,283,000	21.43		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		6.00000	6,000	21.43		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		1,249.00000	1,233,000	21.02		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		7.00000	6,000	21.02		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		1,347.00000	1,332,000	21.84		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		5.00000	5,000	21.84		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		2,042.00000	2,027,000	22.32		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		0.00000	0,000	22.32	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		24.00000	26,000	16.48	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		666.00000	653,000	16.48	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.29420	13.30920		16.60	0.00	0	2,375.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		448.00000	429,000	17.02	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		589.00000	585,000	17.02	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		431.00000	412,000	17.17	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		622.00000	618,000	17.17	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		466.00000	447,000	16.88	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		557.00000	553,000	16.88	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,985.00000	1,970,000	17.47	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		26.00000	26,000	17.47	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.44980	13.46480		16.78	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,217.00000	1,201,000	14.82	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		203.00000	202,000	14.82	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,182.00000	1,166,000	14.89	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		218.00000	217,000	14.89	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,252.00000	1,236,000	14.75	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		188.00000	187,000	14.75	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10520	0.10560		19.83	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		145.00000	118,000	22.71	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		385.00000	398,000	22.71	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		17.00000	10,000	26.56	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,257.00000	1,290,000	26.56	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		780.00000	739,000	21.16	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		20.00000	19,000	21.16	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10670	0.10710		19.74	0.00	0	25.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,464.00000	1,421,000	19.40	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		54.00000	51,000	19.40	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		721.00000	682,000	20.48	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		311.00000	312,000	20.48	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,419.00000	2,378,000	22.03	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		9.00000	8,000	22.03	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10820	0.10850		19.55	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,627.00000	1,595,000	19.40	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		117.00000	115,000	19.40	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		928.00000	901,000	20.24	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		418.00000	421,000	20.24	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,534.00000	2,503,000	20.21	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		24.00000	23,000	20.21	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.48980	10.51910		14.60	346,163.40	33	47,224.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		220.00000	192,000	14.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		101.00000	102,000	14.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		193.00000	165,000	14.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		124.00000	125,000	14.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		250.00000	221,000	14.10	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		81.00000	81,000	14.10	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		64.00000	64,000	13.94	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		283.00000	254,000	13.94	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		723.00000	694,000	15.00	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		4.00000	4,000	15.00	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		921.00000	892,000	17.03	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		2.00000	2,000	17.03	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,071.00000	1,041,000	18.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		2.00000	1,000	18.56	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		674.00000	645,000	14.49	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		5.00000	5,000	14.49	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		13.00000	13,000	13.12	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		482.00000	453,000	13.12	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		179.00000	182,000	14.94	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		148.00000	122,000	14.94	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.63730	10.66700		15.77	0.00	0	14,257.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		361.00000	337,000	16.08	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		420.00000	425,000	16.08	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		343.00000	320,000	16.28	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		452.00000	458,000	16.28	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		380.00000	355,000	15.88	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		389.00000	393,000	15.88	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,239.00000	1,213,000	14.53	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		22.00000	26,000	14.53	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		963.00000	938,000	13.88	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		46.00000	51,000	13.88	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		801.00000	812,000	18.19	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		218.00000	199,000	18.19	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call		620.00000	594,000	14.35	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put		153.00000	157,000	14.35	0.00	0	1,500.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.78000	10.81030		16.20	0.00	0	18,272.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		712.00000	690,000	15.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		292.00000	300,000	15.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		686.00000	665,000	15.18	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		316.00000	325,000	15.18	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		738.00000	717,000	14.90	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		268.00000	277,000	14.90	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.19540	11.22990		16.56	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		835.00000	815,000	17.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,098.00000	1,113,000	17.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		819.00000	800,000	17.12	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,132.00000	1,148,000	17.12	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		852.00000	832,000	16.96	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,065.00000	1,080,000	16.96	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			436.48400	436.73400			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			442.92300	443.19000			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			394.80400	394.83300			0.00	0	1,004.00
ALBI	On	01/11/2012	Index Future			400.62800	400.67000			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.37770	8.41750		18.35	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Call		164.00000	138,000	19.64	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		247.00000	260,000	19.64	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.51	Call		161.00000	135,000	19.73	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.51	Put		254.00000	267,000	19.73	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.49	Call		167.00000	141,000	19.56	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.49	Put		240.00000	253,000	19.56	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.25	Put		111.00000	116,000	17.82	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.25	Call		278.00000	244,000	17.82	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	7.40	Call		1,020.00000	980,000	19.29	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	7.40	Put		3.00000	2,000	19.29	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.22580	8.19910		14.12	493,548.00	60	13,535.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		555.00000	580,000	16.42	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		6.00000	4,000	16.42	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		507.00000	531,000	15.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		8.00000	5,000	15.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		604.00000	629,000	17.04	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		5.00000	3,000	17.04	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.26810	8.24240		14.72	0.00	0	3,160.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		276.00000	284,000	14.71	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		270.00000	252,000	14.71	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		254.00000	261,000	14.79	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		298.00000	279,000	14.79	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		300.00000	310,000	14.70	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		244.00000	228,000	14.70	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.31510	8.29060		14.83	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		466.00000	477,000	14.57	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		265.00000	251,000	14.57	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		439.00000	450,000	14.63	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		288.00000	274,000	14.63	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		493.00000	505,000	14.51	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		242.00000	229,000	14.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.50090	9.47210		16.48	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,436.00000	2,462,000	15.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		264.00000	261,000	15.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,393.00000	2,419,000	15.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		271.00000	268,000	15.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,479.00000	2,505,000	16.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		257.00000	254,000	16.07	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.15610	8.16520		13.00	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		121.00000	105,000	13.00	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		106.00000	99,000	13.00	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		100.00000	84,000	13.37	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		135.00000	128,000	13.37	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		148.00000	132,000	13.03	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		83.00000	76,000	13.03	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.24640	8.25590		12.91	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		604.00000	591,000	12.96	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		57.00000	53,000	12.96	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		563.00000	550,000	12.86	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		66.00000	62,000	12.86	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		646.00000	633,000	13.05	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		49.00000	45,000	13.05	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.33030	8.34030		13.17	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		651.00000	641,000	12.96	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		114.00000	114,000	12.96	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		613.00000	603,000	12.88	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		126.00000	126,000	12.88	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		690.00000	680,000	13.04	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		103.00000	103,000	13.04	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.32580	0.33270			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			0.00170	0.00300			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.02630	0.03430			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future				0.00010			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.72690	8.75620		15.83	0.00	0	11,122.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		59.00000	41,000	19.22	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		403.00000	414,000	19.22	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		51.00000	35,000	19.64	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		445.00000	458,000	19.64	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		68.00000	48,000	18.79	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		362.00000	371,000	18.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	17/09/2012	Foreign Exchange Future				8.86410	8.89230		17.00	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call			421.00000	383,000	16.60	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put			279.00000	269,000	16.60	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call			398.00000	361,000	16.80	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put			306.00000	297,000	16.80	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call			445.00000	407,000	16.40	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put			253.00000	243,000	16.40	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future				8.99660	9.02470		17.65	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call			745.00000	702,000	15.92	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put			226.00000	211,000	15.92	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call			714.00000	672,000	16.00	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put			245.00000	231,000	16.00	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call			777.00000	734,000	15.85	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put			208.00000	193,000	15.85	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry				8.34250	8.38090		20.01	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.75	Call			631.00000	593,000	27.21	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.75	Put			0.00000	1,000	27.21	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.76	Call			621.00000	583,000	27.16	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.76	Put			0.00000	1,000	27.16	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.74	Call			641.00000	603,000	27.27	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.74	Put			0.00000	1,000	27.27	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.40	Call			981.00000	943,000	27.83	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.40	Put			0.00000	1,000	27.83	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	8.25	Put			32.00000	29,000	21.53	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		163.00000	121,000	21.53	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.72	Call		661.00000	623,000	27.38	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.72	Put		0.00000	1,000	27.38	0.00	0	4,110.00
DAUS	On	31/05/2012	Any day expiry	8.51	Put		168.00000	183,000	22.71	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	8.51	Call		39.00000	15,000	22.71	0.00	0	4,110.00
DAUS	On	29/06/2012	Any day expiry			8.37900	8.41880		18.41	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Call		680.00000	640,000	17.16	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Put		11.00000	11,000	17.16	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Call		670.00000	631,000	17.12	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put		11.00000	12,000	17.12	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		689.00000	650,000	17.21	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		10.00000	11,000	17.21	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		1,021.00000	981,000	19.18	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		2.00000	2,000	19.18	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		113.00000	119,000	17.88	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		282.00000	248,000	17.88	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		708.00000	669,000	17.29	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		9.00000	10,000	17.29	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		255.00000	270,000	19.76	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		164.00000	139,000	19.76	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.41840	8.45830		18.64	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		696.00000	657,000	16.56	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		38.00000	39,000	16.56	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		688.00000	648,000	16.57	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		40.00000	40,000	16.57	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		705.00000	665,000	16.56	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		37.00000	37,000	16.56	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		1,068.00000	1,027,000	17.44	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		10.00000	9,000	17.44	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		167.00000	174,000	17.91	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		375.00000	342,000	17.91	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call		766.00000	726,000	16.51	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		28.00000	28,000	16.51	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put		309.00000	322,000	19.35	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call		257.00000	230,000	19.35	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.45570	8.49510		18.90	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		719.00000	680,000	16.83	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		74.00000	74,000	16.83	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		711.00000	673,000	16.84	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		76.00000	77,000	16.84	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		727.00000	688,000	16.82	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		72.00000	72,000	16.82	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,117.00000	1,077,000	17.47	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		22.00000	21,000	17.47	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		205.00000	213,000	17.96	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		450.00000	419,000	17.96	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		826.00000	786,000	16.70	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		51.00000	50,000	16.70	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put		347.00000	359,000	19.23	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		332.00000	305,000	19.23	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			8.48830	8.52770		19.06	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		735.00000	697,000	16.94	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		107.00000	109,000	16.94	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		728.00000	690,000	16.95	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		110.00000	112,000	16.95	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		743.00000	705,000	16.92	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		105.00000	107,000	16.92	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,160.00000	1,120,000	17.30	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		32.00000	32,000	17.30	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		233.00000	241,000	17.90	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		511.00000	479,000	17.90	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call		876.00000	836,000	16.70	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put		68.00000	68,000	16.70	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put		375.00000	387,000	19.11	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		393.00000	365,000	19.11	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.52680	8.56620		18.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		796.00000	759,000	16.95	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		130.00000	132,000	16.95	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		789.00000	752,000	16.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		133.00000	135,000	16.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		804.00000	766,000	16.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		128.00000	129,000	16.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,213.00000	1,171,000	17.20	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		47.00000	44,000	17.20	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		261.00000	268,000	17.87	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		577.00000	545,000	17.87	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		933.00000	894,000	16.73	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put		87.00000	87,000	16.73	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call		459.00000	431,000	19.02	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		403.00000	414,000	19.02	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.56170	8.60120		19.11	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call		519.00000	490,000	18.90	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		418.00000	428,000	18.90	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call		515.00000	486,000	18.94	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put		424.00000	434,000	18.94	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		523.00000	494,000	18.86	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put		412.00000	422,000	18.86	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call		984.00000	944,000	16.67	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put		103.00000	102,000	16.67	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.59190	8.63210		19.23	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		566.00000	537,000	18.81	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		434.00000	445,000	18.81	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		562.00000	533,000	18.86	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		440.00000	451,000	18.86	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		570.00000	541,000	18.77	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		428.00000	439,000	18.77	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		1,025.00000	986,000	16.58	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		113.00000	114,000	16.58	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			9.56500	9.58100			337,424,320.00	4,000	4,220.00
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		623.00000	501,000		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		546.00000	423,000		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		700.00000	578,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.66100	9.67700			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		1,348.00000	1,228,000		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		1,271.00000	1,151,000		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		1,426.00000	1,305,000		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			395.90600	395.94900			0.00	0	236.00
GOVI	On	02/08/2012	GOVI	390.00	Call		59,490.00000	59,060,000		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		59,390.00000	58,960,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		59,590.00000	59,160,000		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			401.74700	401.80200			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		1,980.00000	2,530,000		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		2,080.00000	2,630,000		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		1,880.00000	2,430,000		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			174.07700	173.97800			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			176.64500	176.55000			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			471.63900	471.56300			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			5.60000	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			5.56000	5.55000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.53000	5.53000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.51000	5.52000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.50000	5.51000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			5.50000	5.51000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.50000	5.51000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.55000	5.56000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.67000	5.69000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			5.85000	5.87000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.03000	6.05000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.21000	6.24000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.35300	6.33490		13.33	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		107.00000	110,000	13.36	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		72.00000	57,000	13.36	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		81.00000	82,000	13.33	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		96.00000	79,000	13.33	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		137.00000	142,000	13.39	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		52.00000	39,000	13.39	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.41030	6.39240		13.29	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		277.00000	283,000	13.41	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		128.00000	116,000	13.41	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		247.00000	252,000	13.37	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		148.00000	135,000	13.37	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		308.00000	316,000	13.44	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		109.00000	99,000	13.44	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.45480	6.43790		15.01	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		340.00000	345,000	14.98	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		239.00000	228,000	14.98	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		315.00000	319,000	14.99	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		264.00000	252,000	14.99	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		367.00000	373,000	14.96	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		216.00000	206,000	14.96	0.00	0	0.00	
R157 On	02/08/2012	Bond Future			6.40500	6.39000		2.49	0.00	0	15,070.00	
R157 On	02/08/2012	Bond Future	8.00	Call		4,885.00000	4,839,000	2.76	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.00	Put		0.00000	1,000	2.76	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.05	Call		5,033.00000	4,986,000	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	4,691,000	2.76	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	7.95	Put		1.00000	0,000	2.76	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.15	Put		988.00000	1,011,000	2.43	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.15	Call		237.00000	214,000	2.43	0.00	0	3,750.00	
R157 On	02/08/2012	Bond Future	6.35	Put		600.00000	613,000	2.47	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.35	Call		475.00000	442,000	2.47	0.00	0	1,250.00	
R157 On	02/08/2012	Bond Future	6.55	Call		827.00000	785,000	2.50	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.55	Put		330.00000	335,000	2.50	0.00	0	1,250.00	
R157 On	02/08/2012	Bond Future	6.95	Call		1,803.00000	1,756,000	2.61	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.95	Put		74.00000	74,000	2.61	0.00	0	3,750.00	
R157 On	01/11/2012	Bond Future			6.45200	6.43300		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		1,930.00000	1,882,000	2.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		321.00000	327,000	2.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,040.00000	1,992,000	2.89	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		290.00000	296,000	2.89	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,822.00000	1,775,000	2.87	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		353.00000	361,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.50100	6.48000		2.71	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,505.00000	1,466,000	2.75	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		809.00000	824,000	2.75	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,586.00000	1,546,000	2.76	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		761.00000	776,000	2.76	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,427.00000	1,389,000	2.74	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		859.00000	876,000	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			8.37800	8.36300		11.32	0.00	0	34,789.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,554.00000	4,409,000	11.76	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,031.00000	1,025,000	11.76	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,884.00000	4,737,000	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		917.00000	909,000	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,234.00000	4,090,000	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,157.00000	1,153,000	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		2,914.00000	2,943,000	11.32	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		1,856.00000	1,745,000	11.32	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		3,985.00000	3,842,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,267.00000	1,264,000	11.68	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,158.00000	7,256,000	10.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		349.00000	307,000	10.95	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,298.00000	6,385,000	11.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		491.00000	438,000	11.02	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,620.00000	4,473,000	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,008.00000	1,000,000	11.77	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,456.00000	4,513,000	11.17	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		1,008.00000	926,000	11.17	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		6,277.00000	6,127,000	11.98	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		558.00000	547,000	11.98	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		6,808.00000	6,902,000	10.98	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		401.00000	355,000	10.98	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		2,069.00000	1,953,000	11.36	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,657.00000	2,681,000	11.36	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.45400	8.43800		12.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,654.00000	5,526,000	13.02	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		2,855.00000	2,873,000	13.02	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,927.00000	5,797,000	13.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,688.00000	2,704,000	13.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,387.00000	5,261,000	12.99	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,030.00000	3,050,000	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		6,037.00000	5,907,000	13.06	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put		2,623.00000	2,639,000	13.06	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put		7,645.00000	7,716,000	12.48	0.00	0	0.00
R186	On	01/11/2012	Bond Future	7.82	Call		1,803.00000	1,728,000	12.48	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.53500	8.51900		13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,230.00000	5,126,000	13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,400.00000	5,439,000	13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,459.00000	5,353,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,182.00000	5,219,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,010.00000	4,907,000	13.46	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,629.00000	5,669,000	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			218.86716	218.86457			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		865.00000	867,000		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		815.00000	817,000		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		915.00000	917,000		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			256.39724	256.37588			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		624.00000	603,000		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		674.00000	653,000		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		574.00000	553,000		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			5.72300	5.70600		1.86	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,997.00000	3,958,000	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		4,106.00000	4,067,000	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		3,888.00000	3,849,000	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			5.69000	5.67000		1.90	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,775.00000	1,737,000	2.03	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		89.00000	92,000	2.03	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,865.00000	1,826,000	2.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		79.00000	81,000	2.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,687.00000	1,649,000	2.02	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		102.00000	105,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.62400	5.60100		1.89	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,438.00000	1,404,000	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		277.00000	284,000	2.00	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,506.00000	1,472,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		256.00000	263,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,371.00000	1,337,000	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		299.00000	306,000	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			186.82919	186.81124			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		4,189.00000	4,171,000		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		4,239.00000	4,221,000		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		4,139.00000	4,121,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.00200	6.99800		4.86	0.00	0	3,541.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,323.00000	6,305,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		4.00000	3,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,524.00000	6,506,000	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	6,103,000	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		2,038.00000	2,037,000	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		281.00000	263,000	4.74	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,270.00000	1,262,000	4.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		621.00000	595,000	4.81	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,292.00000	1,261,000	4.92	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		630.00000	617,000	4.92	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,576.00000	2,549,000	5.09	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		197.00000	188,000	5.09	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.06800	7.06200		5.61	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,413.00000	3,382,000	5.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		590.00000	584,000	5.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,570.00000	3,539,000	5.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		546.00000	540,000	5.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,259.00000	3,228,000	5.87	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		638.00000	632,000	5.87	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.14000	7.13400		5.39	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		915.00000	898,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,460.00000	3,467,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		980.00000	962,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,322.00000	3,327,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		853.00000	837,000	5.26	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,602.00000	3,610,000	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			7.30500	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		5,960.00000	5,937,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		25.00000	23,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,193.00000	6,170,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		20.00000	17,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,728.00000	5,704,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		32.00000	29,000	6.74	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.37300	7.36800		6.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,917.00000	3,883,000	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		846.00000	837,000	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,095.00000	4,061,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		786.00000	776,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,741.00000	3,707,000	7.30	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		909.00000	899,000	7.30	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.44700	7.44100		7.09	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,036.00000	4,003,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,421.00000	1,416,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,194.00000	4,161,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,349.00000	1,344,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,881.00000	3,848,000	7.30	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,496.00000	1,492,000	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			5.38200	5.36400		1.01	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,584.00000	2,559,000	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		2,651.00000	2,626,000	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		2,517.00000	2,492,000	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			5.24500	5.22100		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		933.00000	907,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		33.00000	35,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		986.00000	959,000	1.02	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		28.00000	29,000	1.02	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		881.00000	855,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		38.00000	40,000	1.01	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.97800	4.94500		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		1,010.00000	983,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		59.00000	62,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		1,049.00000	1,021,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		53.00000	55,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		971.00000	945,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		65.00000	69,000	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			7.62900	7.61400		7.42	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,085.00000	5,999,000	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		46.00000	43,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,331.00000	6,246,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		37.00000	35,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,839.00000	5,753,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		56.00000	53,000	8.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.70100	7.68500		8.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,028.00000	3,948,000	8.59	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,053.00000	1,059,000	8.59	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,214.00000	4,134,000	8.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		981.00000	987,000	8.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,845.00000	3,766,000	8.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,128.00000	1,135,000	8.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.78000	7.76300		8.43	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,235.00000	4,162,000	8.70	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,747.00000	1,762,000	8.70	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,401.00000	4,327,000	8.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,662.00000	1,676,000	8.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,072.00000	4,000,000	8.67	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		1,836.00000	1,852,000	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			7.71900	7.69900		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		6,120.00000	5,998,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		73.00000	71,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,383.00000	6,261,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		60.00000	58,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,857.00000	5,735,000	8.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		86.00000	84,000	8.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,399.00000	3,477,000	8.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		345.00000	304,000	8.01	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,056.00000	2,105,000	8.15	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		853.00000	782,000	8.15	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,709.00000	1,611,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,106.00000	1,128,000	8.31	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,584.00000	3,465,000	8.62	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		351.00000	352,000	8.62	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.78900	7.76700		9.66	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,074.00000	3,965,000	9.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,302.00000	1,321,000	9.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,269.00000	4,158,000	9.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,216.00000	1,233,000	9.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,883.00000	3,776,000	9.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,393.00000	1,414,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.86300	7.84100		9.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,566.00000	3,478,000	9.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,667.00000	2,704,000	9.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,726.00000	3,637,000	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		2,547.00000	2,583,000	9.69	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,409.00000	3,323,000	9.63	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		2,792.00000	2,831,000	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			8.94300	8.95900		15.74	227,639,220.00	3,000	14,495.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,344.00000	3,387,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,165.00000	1,085,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		3,592.00000	3,639,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,049.00000	973,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,104.00000	3,142,000	15.97	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,292.00000	1,207,000	15.97	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.01400	9.03000		18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,550.00000	3,578,000	18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,778.00000	3,684,000	18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		3,738.00000	3,768,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,587.00000	3,496,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,368.00000	3,394,000	18.75	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,977.00000	3,882,000	18.75	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.09000	9.10600		19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,413.00000	4,445,000	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		5,211.00000	5,123,000	19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,595.00000	4,629,000	19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,015.00000	4,929,000	19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,237.00000	4,269,000	18.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,416.00000	5,329,000	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			141.44498	141.43150			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		1,569.00000	1,555,000		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		1,619.00000	1,605,000		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		1,519.00000	1,505,000		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			119.68593	119.68002			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		320.00000	314,000		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		370.00000	364,000		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		270.00000	264,000		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			117.45558	117.44557			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		554.00000	544,000		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		604.00000	594,000		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		504.00000	494,000		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			8.83500	8.82500		14.00	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,155.00000	4,058,000	14.51	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		888.00000	870,000	14.51	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,433.00000	4,335,000	14.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		794.00000	775,000	14.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		3,884.00000	3,787,000	14.46	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		991.00000	973,000	14.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.91100	8.90100		16.66	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,125.00000	4,047,000	16.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,358.00000	3,358,000	16.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,332.00000	4,253,000	16.88	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,181.00000	3,180,000	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		3,923.00000	3,846,000	16.80	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,542.00000	3,543,000	16.80	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.99400	8.98300		16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		4,886.00000	4,813,000	16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,756.00000	4,767,000	16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,083.00000	5,009,000	16.86	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,571.00000	4,581,000	16.86	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		4,696.00000	4,624,000	16.78	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,950.00000	4,962,000	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			8.96000	8.96600			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		1,355.00000	1,307,000		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		1,272.00000	1,224,000		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		1,438.00000	1,390,000		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			1.31790	1.32430		17.74	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,746.00000	1,682,000	24.69	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		3.00000	3,000	24.69	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		1,250.00000	1,186,000	20.62	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		7.00000	7,000	20.62	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,243.00000	2,179,000	24.94	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000	24.94	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.33370	1.34030		19.55	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		1,397.00000	1,331,000	17.46	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		102.00000	102,000	17.46	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		1,019.00000	959,000	17.95	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		224.00000	230,000	17.95	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,841.00000	1,775,000	17.98	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		46.00000	46,000	17.98	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.34870	1.35520		19.40	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		1,505.00000	1,444,000	17.77	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		233.00000	237,000	17.77	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		1,170.00000	1,115,000	18.21	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		398.00000	408,000	18.21	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,897.00000	1,831,000	17.46	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		125.00000	124,000	17.46	0.00	0	0.00

**Total for Derivatives :**

**694,641,542.80**

**35,260**

**1 401 318.00**

**i-Bonds**

AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond		100.00000	100.00000			0.00	0	0.00

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			0.00	0	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
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000		56,000,000,000.00		560,000	280,000.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000		186,000,000,000.00		1,860,000	1,140,000.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			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		79,000,000,000.00		790,000	575,000.00
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	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			0.00	0	6,822,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		60,000,000,000.00	600,000,000.00	600,000	7,044,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	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		7,600,000,000,000.00	76,000,000,000.00	76,000,000	38,000,000.00
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		80,000,000,000.00	800,000,000.00	800,000	400,000.00
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		940,000,000,000.00		9,400,000	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	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	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		20,000,000,000.00		200,000	100,000.00
AIRL02	On	18/02/2014			100.00000	100.00000		132,500,000,000.00		1,325,000	774,000.00
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			32,000,000,000.00	320,000	80,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BAYA22	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	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
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP58	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BCP59	On	17/08/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00

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
BD311B	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
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		400,000,000,000.00		4,000,000	5,615,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	1,000.00000			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,111,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	11,906,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00

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			0.00	0	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
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On 30/04/2014 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
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 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2013 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			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
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			40,400,000,800,000.00	404,000,008	4,210,000.00
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			491,400,000,000.00	4,914,000	80,710,156.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			1,397,400,000,000.00	13,974,000	210,407,161.00
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			25,000,000,000.00	250,000	56,550,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			0.00	0	462,839,176.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	45,000,212.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	15,093,286.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			9,000,000,000,000.00	1,200,000,000	890,400,000.00
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	0.00
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			0.00	0	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			160,000,000,000.00	1,600,000	800,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	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
FRC10	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00

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
FRC110	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC113	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	0.00

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	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	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	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	100.00000		6,000,000,000,000.00	60,000,000	60,000,000	60,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000		9,984,000,000,000.00	99,840,000	99,840,000	26,565,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000		1,164,000,000,000.00	11,640,000	11,640,000	5,846,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			0.00	0	4,425,000.00
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	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		28,700,000,000,000.00		287,000,000	453,000,000.00
GPT2A	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
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
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			0.00	0	30,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2023			100.00000	100.00000			16,000,000,000.00	160,000	98,080,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	29,709,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013			100.00000	100.00000			220,000,000,000.00	2,200,000	1,100,000.00
IBL13	On	12/03/2015			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
IBL14	On	28/06/2015			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2013	Spot Bond			100.00000	100.00000			0.00	0	3,200,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING145	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			84,121,700,000.00	12,941,800	6,470,900.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP257U	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			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			550,000,000.00	200,000	100,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	2.60000		1,196,000,000,000.00		460,000,000	230,000,000.00
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			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	1,000,000.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
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			100,000,000,000.00	1,000,000	500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000		450,900,000,000.00		4,509,000	2,254,500.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015			100.00000	100.00000		1,000,000,000,000.00		10,000,000	138,350,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			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
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	156,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000		1,655,608,800,000.00		16,556,088	21,418,696.00
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		832,000,000,000.00		8,320,000	13,860,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			10,364,000,000,000.00	103,640,000	103,640,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			669,300,000,000.00	6,693,000	10,363,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,111,000.00
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	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			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	20,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	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			298,000,000,000.00	2,980,000	1,490,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000		4,000,000,000,000.00	40,000,000	10,000,000.00	
NCLN7	On	17/03/2014			100.00000	100.00000		2,000,000,000,000.00	20,000,000	10,000,000.00	
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,501,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00
NRA01:On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	60,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NRA014	On	30/04/2014			100.00000	100.00000				0.00	0	122,000,000.00
NRA018	On	30/11/2018			100.00000	100.00000				0.00	0	6,900,000.00
NRA010	On	31/03/2013			100.00000	100.00000				0.00	0	0.00
NRA022	On	31/10/2022			100.00000	100.00000				0.00	0	0.00
NRA023	On	31/05/2023			100.00000	100.00000				0.00	0	164,000,000.00
NRA028	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	94,404,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PNP03	On	21/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
PNP05	On	21/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2A4F	On	15/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2A9F	On	15/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2B4F	On	15/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2C1E	On	15/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2C4F	On	15/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.35500	6.34000		127,515,766,978,000.00	20,065,423,600	20,284,154,049.00	
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			8.31500	8.30000		45,959,127,703,090.00	5,527,255,286	7,390,996,678.00	



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			216.62315	216.58667		73,218,624,700,000.00		338,000,000	559,573,378.00
R197	On	07/12/2023	Spot Bond			1.97000	1.97000		13,360,540,000.00		6,782,000	765,118,000.00
R201	On	21/12/2014	Spot Bond			5.71500	5.70000		20,649,560,358,150.00		3,613,221,410	2,342,695,356.00
R202	On	07/12/2033	Spot Bond			2.42000	2.42000		149,860,920,000.00		61,926,000	1,548,620,000.00
R203	On	15/09/2017	Spot Bond			6.94500	6.94000		39,032,983,500,000.00		5,620,300,000	8,350,994,644.00
R204	On	21/12/2018	Spot Bond			7.24500	7.24000		29,960,794,193,400.00		4,135,375,320	5,404,284,286.00
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			5.41000	5.39500		23,578,132,500,000.00		4,358,250,000	5,839,876,568.00
R207	On	15/01/2020	Spot Bond			7.56500	7.55000		23,530,021,674,000.00		3,110,379,600	7,265,221,480.00
R208	On	31/03/2021	Spot Bond			7.66000	7.64000		16,948,215,957,800.00		2,212,560,830	8,041,971,550.00
R209	On	31/03/2036	Spot Bond			8.88500	8.90000		32,200,855,293,000.00		3,624,181,800	11,684,594,942.00
R210	On	31/03/2028	Spot Bond			2.40000	2.40000		43,828,800,000.00		18,262,000	1,662,700,783.00
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		494,000,000,000.00		247,000,000	1,511,322,726.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.77500	8.76500			4,694,844,375,000.00	535,025,000	1,776,373,527.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			14,058,427,500,000.00	2,162,835,000	4,959,059,976.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	25/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES09	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016			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
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	20,503,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	2,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,902,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			11,442,500,000.00	1,990,000	1,050,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		2,000,000,000,000.00	20,000,000	5,000,000.00	



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On	15/05/2026	Spot Bond			10.05000	10.05000			0.00	0	0.00
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		13,000,000,000,000.00		130,000,000	65,000,000.00
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			0.00	0	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			0.00	0	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		1,000,000,000,000.00		10,000,000	7,745,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	569,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000		480,000,000,000.00		4,800,000	2,400,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000		40,000,000,000.00		400,000	200,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	49,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,400,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001	On	01/03/2017			100.00000	100.00000			0.00	0	0.00
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		74,689,500,000.00		10,302,000	10,302,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On 13/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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		300,000,000,000.00		3,000,000	3,000,000.00
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	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	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		1,300,000,000,000.00		13,000,000	1,019,039,000.00
TN20	On	17/09/2020			100.00000	100.00000			0.00	0	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			0.00	0	149,000,111.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	166,800,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			700,000,000,000.00	7,000,000	24,548,000.00
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			1,060,000,000,000.00	10,600,000	5,300,000.00
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		20,700,000,000,000.00	207,000,000	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			0.00	0	57,001,109.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		240,800,000,000.00	2,408,000	113,408,000.00	
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
<b>Total for j-Bonds :</b>							<b>631,469,118,292,440.00</b>	<b>59,012,750,742</b>	<b>101 981 755 362.00</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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<b>Grand Total:</b>							<b>631,469,812,933,983.00</b>	<b>9,012,786,002</b>	<b>101 983 156 680.00</b>
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