

Daily MTM Report

Daily summary for: 29/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 18/06/2012 Foreign Exchange Future			8.31730	8.36480		17.80	36,529,581.60	4,392	292,614.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,115.00000	1,068,000	22.57	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		0.00000	1,000	22.57	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		1,066.00000	1,018,000	22.22	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		1.00000	1,000	22.22	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,165.00000	1,118,000	22.91	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		0.00000	1,000	22.91	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		305.00000	266,000	16.85	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		40.00000	49,000	16.85	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	0,000	25.97	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,615.00000	1,567,000	25.97	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		100.00000	81,000	19.81	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		235.00000	264,000	19.81	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		65.00000	52,000	21.32	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		350.00000	385,000	21.32	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		50.00000	39,000	22.35	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		435.00000	472,000	22.35	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,365.00000	1,317,000	24.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	24.27	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		867.00000	819,000	20.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		2.00000	2,000	20.62	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		385.00000	343,000	16.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		20.00000	26,000	16.37	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		236.00000	200,000	17.32	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		71.00000	83,000	17.32	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		621.00000	573,000	17.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		6.00000	6,000	17.67	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		523.00000	563,000	23.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		38.00000	30,000	23.39	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		670.00000	622,000	18.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		5.00000	5,000	18.26	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		899.00000	943,000	26.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		14.00000	10,000	26.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		133.00000	109,000	18.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		168.00000	192,000	18.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,315.00000	1,267,000	23.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		0.00000	0,000	23.93	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		4.00000	4,000	18.85	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		719.00000	671,000	18.85	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		572.00000	525,000	17.08	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		7.00000	8,000	17.08	0.00	0	200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Call		476.00000	429,000	15.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Put		11.00000	12,000	15.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		0.00000	1,983,000	29.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		0.00000	0,000	29.80	0.00	200	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.42760	8.47550		18.78	17,647,394.40	2,094	64,163.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,292.00000	1,247,000	18.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		17.00000	19,000	18.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,244.00000	1,199,000	17.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		19.00000	21,000	17.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,340.00000	1,295,000	18.32	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		15.00000	17,000	18.32	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		22.00000	24,000	17.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,197.00000	1,152,000	17.81	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		813.00000	849,000	22.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		188.00000	177,000	22.44	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		675.00000	639,000	17.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		100.00000	111,000	17.05	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		310.00000	291,000	19.81	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		435.00000	463,000	19.81	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		896.00000	933,000	22.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		171.00000	161,000	22.97	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		577.00000	608,000	20.85	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		252.00000	236,000	20.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		833.00000	795,000	16.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		58.00000	67,000	16.99	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	8.40	Put		310.00000	333,000	18.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		385.00000	361,000	18.78	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		538.00000	508,000	17.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		163.00000	180,000	17.50	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		1,009.00000	967,000	17.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		34.00000	39,000	17.12	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,102.00000	1,059,000	17.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		27.00000	31,000	17.46	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		540.00000	571,000	20.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		265.00000	249,000	20.59	0.00	0	27,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		345.00000	324,000	19.30	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		370.00000	396,000	19.30	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call		603.00000	568,000	17.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put		128.00000	140,000	17.07	0.00	0	3,925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call		456.00000	429,000	18.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put		231.00000	251,000	18.14	0.00	0	5,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.52890	8.57730		19.11	588,494.10	69	28,419.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		982.00000	945,000	16.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		105.00000	116,000	16.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		944.00000	908,000	16.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		117.00000	129,000	16.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,023.00000	983,000	16.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		96.00000	104,000	16.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		191.00000	207,000	17.24	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		768.00000	736,000	17.24	0.00	0	300.00

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	9.10	Put		854.00000	890,000	21.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		331.00000	319,000	21.54	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		602.00000	576,000	18.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		325.00000	347,000	18.25	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		501.00000	528,000	19.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		478.00000	457,000	19.52	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		778.00000	812,000	21.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		355.00000	341,000	21.13	0.00	0	5,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.63320	8.68220		19.40	0.00	0	12,490.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		951.00000	916,000	16.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		219.00000	233,000	16.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		920.00000	886,000	17.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		238.00000	253,000	17.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		983.00000	947,000	16.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		201.00000	214,000	16.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		889.00000	919,000	20.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		471.00000	452,000	20.84	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		862.00000	828,000	17.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		280.00000	295,000	17.37	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.83790	8.88780		19.84	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		853.00000	818,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		943.00000	958,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		836.00000	801,000	20.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		976.00000	991,000	20.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		870.00000	834,000	20.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		910.00000	924,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,263.00000	1,220,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		375.00000	382,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		957.00000	972,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		845.00000	810,000	20.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.54650	9.59250		20.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,726.00000	1,672,000	18.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		634.00000	626,000	18.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,703.00000	1,648,000	18.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		661.00000	652,000	18.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,751.00000	1,697,000	18.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		609.00000	601,000	18.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		402.00000	394,000	17.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,994.00000	1,940,000	17.65	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.62060	10.66660		22.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,360.00000	2,304,000	20.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		893.00000	883,000	20.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,339.00000	2,283,000	20.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		922.00000	912,000	20.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,382.00000	2,326,000	20.02	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		865.00000	855,000	20.02	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.31730	8.36480			17.80	41,586.50	5	797.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		15,288.00000	12,667,000	18.30	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		13,808.00000	15,937,000	18.30	0.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		13,271.00000	10,912,000	18.81		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		16,791.00000	19,182,000	18.81		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		17,759.00000	14,691,000	17.80		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		11,279.00000	12,961,000	17.80		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.42760	8.47550		18.78		0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		87,468.00000	83,590,000	16.98		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		4,958.00000	5,870,000	16.98		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		83,273.00000	79,459,000	16.99		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		5,763.00000	6,739,000	16.99		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		91,751.00000	87,810,000	16.96		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		4,241.00000	5,090,000	16.96		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.52890	8.57730		19.11		0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		85,408.00000	82,000,000	17.06		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		14,998.00000	16,430,000	17.06		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		81,936.00000	78,602,000	17.13		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		16,526.00000	18,032,000	17.13		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		88,975.00000	85,493,000	16.99		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		13,565.00000	14,923,000	16.99		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			13.04280	13.12710		15.47	21,585,834.00		1,655	70,397.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		1,283.00000	1,198,000	20.71		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		6.00000	5,000	20.71		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		1,233.00000	1,149,000	20.29		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		6.00000	6,000	20.29		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		1,332.00000	1,248,000	21.13		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		5.00000	5,000	21.13	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		2,027.00000	1,943,000	21.85	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		0.00000	0,000	21.85	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		26.00000	30,000	15.99	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		653.00000	573,000	15.99	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.20900	13.29420		16.22	0.00	0	2,375.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		429.00000	384,000	16.90	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		585.00000	625,000	16.90	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		412.00000	368,000	17.04	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		618.00000	659,000	17.04	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		447.00000	401,000	16.76	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		553.00000	592,000	16.76	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,970.00000	1,885,000	17.04	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		26.00000	26,000	17.04	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.36190	13.44980		16.61	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,201.00000	1,135,000	14.90	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		202.00000	223,000	14.90	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,166.00000	1,101,000	14.96	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		217.00000	239,000	14.96	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,236.00000	1,169,000	14.84	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		187.00000	207,000	14.84	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10460	0.10520		19.26	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		118.00000	93,000	22.44	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		398.00000	433,000	22.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		10.00000	6,000	25.82	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,290.00000	1,346,000	25.82	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		739.00000	680,000	20.64	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		19.00000	20,000	20.64	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10610	0.10670		19.83	0.00	0	25.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,421.00000	1,368,000	19.66	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		51.00000	58,000	19.66	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		682.00000	644,000	20.58	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		312.00000	334,000	20.58	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,378.00000	2,319,000	22.09	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		8.00000	9,000	22.09	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10760	0.10820		19.59	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,595.00000	1,544,000	19.51	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		115.00000	124,000	19.51	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		901.00000	863,000	20.32	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		421.00000	443,000	20.32	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,503.00000	2,446,000	20.24	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		23.00000	26,000	20.24	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.42920	10.48980		14.50	10,429.20	1	47,225.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		192.00000	156,000	14.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		102.00000	127,000	14.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		165.00000	134,000	14.83	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		125.00000	155,000	14.83	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		221.00000	183,000	14.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		81.00000	104,000	14.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		64.00000	84,000	14.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		254.00000	213,000	14.37	21,300.00	100	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		694.00000	634,000	14.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		4.00000	5,000	14.79	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		892.00000	832,000	16.70	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		2.00000	3,000	16.70	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,041.00000	981,000	18.13	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		1.00000	2,000	18.13	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		645.00000	585,000	14.31	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		5.00000	6,000	14.31	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		13.00000	22,000	14.03	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		453.00000	401,000	14.03	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		182.00000	220,000	15.48	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		122.00000	99,000	15.48	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.57590	10.63730		15.78	10,575,900.00	1,000	13,257.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		337.00000	315,000	16.43	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		425.00000	465,000	16.43	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		320.00000	298,000	16.61	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		458.00000	498,000	16.61	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		355.00000	332,000	16.24	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		393.00000	432,000	16.24	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,213.00000	1,152,000	14.13	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		26.00000	26,000	14.13	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		938.00000	885,000	14.04	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	9.75	Put		51.00000	59,000	14.04	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		812.00000	858,000	18.38	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call		199.00000	184,000	18.38	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call		594.00000	558,000	14.77	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put		157.00000	182,000	14.77	0.00	0	1,500.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.71770	10.78000			19,720,568.00	1,840	19,192.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		690.00000	659,000	15.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		300.00000	331,000	15.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		665.00000	634,000	15.50	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		325.00000	356,000	15.50	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		717.00000	685,000	15.23	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		277.00000	307,000	15.23	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.12600	11.19540			0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		815.00000	789,000	17.20	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,113.00000	1,156,000	17.20	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		800.00000	774,000	17.28	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,148.00000	1,191,000	17.28	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		832.00000	805,000	17.12	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,080.00000	1,122,000	17.12	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			435.51700	436.48400			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			441.94400	442.92300			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			394.34200	394.80400			0.00	0	1,004.00
ALBI	On	01/11/2012	Index Future			400.16200	400.62800			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			8.33000	8.37770		18.45	0.00	0	2,360.00
ANY DAOn	28/06/2012	Any day expiry	8.50	Call		138.00000	118,000	19.81	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.50	Put		260.00000	288,000	19.81	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.51	Call		135.00000	115,000	19.90	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.51	Put		267.00000	295,000	19.90	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.49	Call		141.00000	120,000	19.72	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.49	Put		253.00000	280,000	19.72	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.25	Put		116.00000	133,000	17.90	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.25	Call		244.00000	213,000	17.90	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	7.40	Call		980.00000	932,000	19.13	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	7.40	Put		2.00000	2,000	19.13	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.19630	8.22580		14.18	40,981.50	5	13,530.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		580.00000	551,000	16.45	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		4.00000	5,000	16.45	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		531.00000	502,000	15.84	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		5.00000	6,000	15.84	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		629.00000	600,000	17.07	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		3.00000	4,000	17.07	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.23870	8.26810		14.82	0.00	0	3,160.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		284.00000	270,000	14.82	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		252.00000	268,000	14.82	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		261.00000	248,000	14.90	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		279.00000	296,000	14.90	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		310.00000	294,000	14.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		228.00000	242,000	14.80	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.28670	8.31510		15.01	0.00	0	1,115.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		477.00000	463,000	14.74	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		251.00000	266,000	14.74	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		450.00000	437,000	14.80	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		274.00000	290,000	14.80	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		505.00000	490,000	14.67	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		229.00000	243,000	14.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.49700	9.50090		16.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,462.00000	2,462,000	16.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		261.00000	265,000	16.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,419.00000	2,419,000	15.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		268.00000	272,000	15.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,505.00000	2,505,000	16.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		254.00000	258,000	16.16	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.13570	8.15610		12.59	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		105.00000	89,000	12.59	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		99.00000	103,000	12.59	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		84.00000	70,000	12.99	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		128.00000	134,000	12.99	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		132.00000	115,000	12.62	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		76.00000	79,000	12.62	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.22600	8.24640		12.88	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		591.00000	575,000	13.08	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	7.71	Put		53.00000	58,000	13.08	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		550.00000	534,000	12.97	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		62.00000	67,000	12.97	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		633.00000	617,000	13.19	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		45.00000	50,000	13.19	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.30970	8.33030		13.16	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		641.00000	624,000	12.95	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		114.00000	118,000	12.95	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		603.00000	587,000	12.86	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		126.00000	131,000	12.86	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		680.00000	663,000	13.04	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		103.00000	107,000	13.04	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.30100	0.32580			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			0.00160	0.00170			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.02990	0.02630			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future				0.00000			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.68310	8.72690		15.57	30,851,054.30	3,553	7,569.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		41.00000	29,000	18.93	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		414.00000	446,000	18.93	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		35.00000	25,000	19.35	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		458.00000	492,000	19.35	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	18/06/2012	Foreign Exchange Future		9.05	Call		48.00000	35,000	18.51	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		371.00000	402,000	18.51	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future				8.82210	8.86410		16.32	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Call		383.00000	349,000	16.13	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Put		269.00000	277,000	16.13	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Call		361.00000	327,000	16.32	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Put		297.00000	305,000	16.32	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Call		407.00000	372,000	15.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Put		243.00000	250,000	15.94	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future				8.95520	8.99660		17.08	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Call		702.00000	663,000	15.49	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Put		211.00000	213,000	15.49	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Call		672.00000	635,000	15.67	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		231.00000	235,000	15.67	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		734.00000	694,000	15.42	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		193.00000	194,000	15.42	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry				8.29650	8.34250		19.69	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Call		593.00000	547,000	28.50	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Put		1.00000	1,000	28.50	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Call		583.00000	537,000	28.43	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Put		1.00000	1,000	28.43	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Call		603.00000	557,000	28.57	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Put		1.00000	1,000	28.57	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.40	Call		943.00000	897,000	31.38	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	7.40	Put		1.00000	1,000	31.38	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	8.25	Put		29.00000	31,000	20.66	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	8.25	Call		121.00000	77,000	20.66	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.72	Call		623.00000	577,000	28.71	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.72	Put		1.00000	1,000	28.71	0.00	0	4,110.00
DAUS	On	31/05/2012	Any day expiry	8.51	Put		183.00000	220,000	24.45	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	8.51	Call		15.00000	6,000	24.45	0.00	0	4,110.00
DAUS	On	29/06/2012	Any day expiry			8.33130	8.37900		18.52	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Call		640.00000	594,000	17.08	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Put		11.00000	13,000	17.08	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Call		631.00000	585,000	17.04	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put		12.00000	14,000	17.04	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		650.00000	604,000	17.12	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		11.00000	13,000	17.12	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		981.00000	934,000	19.01	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		2.00000	3,000	19.01	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		119.00000	136,000	17.97	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		248.00000	217,000	17.97	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		669.00000	623,000	17.20	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		10.00000	12,000	17.20	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		270.00000	298,000	19.93	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		139.00000	119,000	19.93	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.37080	8.41840		18.51	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		657.00000	616,000	16.67	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		39.00000	45,000	16.67	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	7.81	Call		648.00000	607,000	16.67	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		40.00000	46,000	16.67	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		665.00000	624,000	16.67	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		37.00000	43,000	16.67	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		1,027.00000	981,000	17.35	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		9.00000	10,000	17.35	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		174.00000	193,000	18.05	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		342.00000	314,000	18.05	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call		726.00000	684,000	16.67	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		28.00000	33,000	16.67	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put		322.00000	349,000	19.57	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call		230.00000	210,000	19.57	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.40790	8.45570		18.85	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		680.00000	644,000	17.07	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		74.00000	86,000	17.07	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		673.00000	636,000	17.07	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		77.00000	88,000	17.07	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		688.00000	651,000	17.07	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		72.00000	83,000	17.07	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,077.00000	1,032,000	17.65	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		21.00000	24,000	17.65	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		213.00000	234,000	18.19	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		419.00000	392,000	18.19	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		786.00000	747,000	17.04	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		50.00000	59,000	17.04	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	31/08/2012	Any day expiry	8.51	Put		359.00000	387,000	19.46	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		305.00000	285,000	19.46	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.44030	8.48830		19.05	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		697.00000	662,000	17.15	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		109.00000	122,000	17.15	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		690.00000	655,000	17.16	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		112.00000	125,000	17.16	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		705.00000	670,000	17.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		107.00000	120,000	17.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,120.00000	1,076,000	17.48	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		32.00000	36,000	17.48	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		241.00000	263,000	18.15	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		479.00000	453,000	18.15	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call		836.00000	799,000	17.02	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put		68.00000	79,000	17.02	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put		387.00000	414,000	19.35	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		365.00000	344,000	19.35	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.47850	8.52680		18.99	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		759.00000	725,000	17.14	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		132.00000	147,000	17.14	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		752.00000	717,000	17.15	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		135.00000	149,000	17.15	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		766.00000	732,000	17.13	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		129.00000	144,000	17.13	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,171.00000	1,130,000	17.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	7.40	Put		44.00000	52,000	17.49	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		268.00000	290,000	18.12	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		545.00000	518,000	18.12	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		894.00000	858,000	17.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put		87.00000	100,000	17.01	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call		431.00000	409,000	19.26	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		414.00000	441,000	19.26	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.51330	8.56170		19.14	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call		490.00000	469,000	19.14	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		428.00000	456,000	19.14	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call		486.00000	465,000	19.18	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put		434.00000	462,000	19.18	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		494.00000	473,000	19.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put		422.00000	450,000	19.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call		944.00000	908,000	16.93	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put		102.00000	115,000	16.93	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.54340	8.59190		19.23	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		537.00000	514,000	19.02	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		445.00000	471,000	19.02	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		533.00000	511,000	19.06	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		451.00000	478,000	19.06	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		541.00000	518,000	18.98	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		439.00000	465,000	18.98	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		986.00000	948,000	16.66	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		114.00000	125,000	16.66	0.00	0	7,530.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			9.55400	9.56500			0.00	0	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		501.00000	416,000		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		423.00000	339,000		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		578.00000	494,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.64900	9.66100			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		1,228.00000	1,137,000		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		1,151.00000	1,060,000		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		1,305.00000	1,215,000		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			395.41900	395.90600			0.00	0	236.00
GOVI	On	02/08/2012	GOVI	390.00	Call		59,060.00000	54,190,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		58,960.00000	54,090,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		59,160.00000	54,290,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			401.25400	401.74700			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		2,530.00000	7,460,000		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		2,630.00000	7,560,000		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		2,430.00000	7,360,000		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			174.05300	174.07700			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			176.62200	176.64500			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			471.63900	471.63900			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.56000	5.56000			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			5.50000	5.51000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.49000	5.50000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			5.49000	5.50000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.49000	5.50000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.53000	5.55000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.65000	5.67000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			5.83000	5.85000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.01000	6.03000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.20000	6.21000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.34420	6.35300		13.30	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		110.00000	103,000	13.32	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		57.00000	59,000	13.32	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		82.00000	76,000	13.30	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		79.00000	82,000	13.30	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		142.00000	134,000	13.35	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		39.00000	40,000	13.35	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.40130	6.41030		13.34	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		283.00000	277,000	13.48	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		116.00000	119,000	13.48	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		252.00000	247,000	13.43	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		135.00000	139,000	13.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		316.00000	310,000	13.52		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		99.00000	102,000	13.52		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.44630	6.45480		15.17		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		345.00000	342,000	15.12		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		228.00000	233,000	15.12		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		319.00000	317,000	15.15		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		252.00000	258,000	15.15		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		373.00000	370,000	15.10		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		206.00000	211,000	15.10		0.00	0	0.00
R157 On	02/08/2012	Bond Future			6.43200	6.40500		2.49		12,491,714.00	100	14,970.00
R157 On	02/08/2012	Bond Future	8.00	Call		4,839.00000	4,755,000	2.76		0.00	0	0.00
R157 On	02/08/2012	Bond Future	8.00	Put		1.00000	1,000	2.76		0.00	0	0.00
R157 On	02/08/2012	Bond Future	8.05	Call		4,986.00000	4,902,000	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		4,691.00000	4,607,000	2.76		0.00	0	0.00
R157 On	02/08/2012	Bond Future	7.95	Put		0.00000	0,000	2.76		0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.15	Put		1,011.00000	1,070,000	2.43		0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.15	Call		214.00000	189,000	2.43		0.00	0	3,750.00
R157 On	02/08/2012	Bond Future	6.35	Put		613.00000	656,000	2.47		0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.35	Call		442.00000	401,000	2.47		0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.55	Call		785.00000	729,000	2.50		0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Put		335.00000	363,000	2.50		0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.95	Call		1,756.00000	1,679,000	2.61		0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.95	Put		74.00000	81,000	2.61		0.00	0	3,750.00

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			6.48100	6.45200		2.77	11,995,503.00	100	100.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,882.00000	1,817,000	2.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		327.00000	345,000	2.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,992.00000	1,925,000	2.89	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		296.00000	312,000	2.89	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,775.00000	1,711,000	2.87	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		361.00000	380,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.53300	6.50100		2.71	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,466.00000	1,415,000	2.75	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		824.00000	856,000	2.75	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,546.00000	1,494,000	2.76	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		776.00000	806,000	2.76	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,389.00000	1,339,000	2.74	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		876.00000	908,000	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			8.39200	8.37800		11.32	11,873,956.00	100	34,789.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,409.00000	4,299,000	11.76	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,025.00000	1,045,000	11.76	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,737.00000	4,625,000	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		909.00000	927,000	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,090.00000	3,983,000	11.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.70	Put		1,153.00000	1,176,000	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		2,943.00000	3,001,000	11.32	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		1,745.00000	1,673,000	11.32	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		3,842.00000	3,738,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,264.00000	1,290,000	11.68	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,256.00000	7,363,000	10.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		307.00000	284,000	10.95	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,385.00000	6,486,000	11.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		438.00000	409,000	11.02	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,473.00000	4,364,000	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,000.00000	1,021,000	11.77	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,513.00000	4,594,000	11.17	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		926.00000	877,000	11.17	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		6,127.00000	6,007,000	11.98	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		547.00000	557,000	11.98	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		6,902.00000	7,007,000	10.98	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		355.00000	330,000	10.98	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		1,953.00000	1,876,000	11.36	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,681.00000	2,734,000	11.36	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.46900	8.45400		12.86	12,048,797.00	100	100.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,526.00000	5,430,000	13.02	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		2,873.00000	2,913,000	13.02	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,797.00000	5,698,000	13.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,704.00000	2,741,000	13.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,261.00000	5,167,000	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	8.70	Put		3,050.00000	3,092,000	12.99	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call		5,907.00000	5,807,000	13.06	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put		2,639.00000	2,675,000	13.06	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put		7,716.00000	7,802,000	12.48	0.00	0	0.00
R186	On	01/11/2012	Bond Future	7.82	Call		1,728.00000	1,678,000	12.48	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.55100	8.53500		13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,126.00000	5,042,000	13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,439.00000	5,498,000	13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,353.00000	5,267,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,219.00000	5,276,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		4,907.00000	4,826,000	13.46	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,669.00000	5,731,000	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			218.87016	218.86716			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		867.00000	870,000		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		817.00000	820,000		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		917.00000	920,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.41906	256.39724			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		603.00000	581,000		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		653.00000	631,000		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		553.00000	531,000		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			5.75000	5.72300		1.86	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,958.00000	3,897,000	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		4,067.00000	4,005,000	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		3,849.00000	3,788,000	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			5.72000	5.69000		1.90	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,737.00000	1,682,000	2.03	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		92.00000	99,000	2.03	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,826.00000	1,771,000	2.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		81.00000	87,000	2.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,649.00000	1,595,000	2.02	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		105.00000	112,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.65900	5.62400		1.89	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	Call		1,404.00000	1,357,000	2.00	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		284.00000	300,000	2.00	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,472.00000	1,423,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		263.00000	277,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,337.00000	1,291,000	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		306.00000	323,000	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			186.70040	186.82919			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		4,171.00000	4,300,000		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		4,221.00000	4,350,000		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		4,121.00000	4,250,000		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			7.03300	7.00200		4.86	0.00	0	3,541.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,305.00000	6,170,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		3.00000	3,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,506.00000	6,371,000	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		6,103.00000	5,968,000	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

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	Put		2,037.00000	2,140,000	4.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		263.00000	230,000	4.74	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,262.00000	1,340,000	4.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		595.00000	538,000	4.81	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,261.00000	1,173,000	4.92	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		617.00000	664,000	4.92	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,549.00000	2,430,000	5.09	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		188.00000	204,000	5.09	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.10000	7.06800		5.61	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,382.00000	3,277,000	5.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		584.00000	613,000	5.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,539.00000	3,432,000	5.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		540.00000	566,000	5.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,228.00000	3,125,000	5.87	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		632.00000	663,000	5.87	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.17400	7.14000		5.39	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		898.00000	855,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,467.00000	3,558,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		962.00000	917,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,327.00000	3,417,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		837.00000	796,000	5.26	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,610.00000	3,703,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future			7.33500	7.30500		6.23	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,937.00000	5,785,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		23.00000	25,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,170.00000	6,018,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		17.00000	19,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,704.00000	5,553,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		29.00000	31,000	6.74	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.40500	7.37300		6.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,883.00000	3,762,000	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		837.00000	874,000	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,061.00000	3,938,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		776.00000	812,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,707.00000	3,588,000	7.30	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		899.00000	939,000	7.30	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.48000	7.44700		7.09	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,003.00000	3,894,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,416.00000	1,464,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,161.00000	4,050,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,344.00000	1,390,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,848.00000	3,741,000	7.30	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,492.00000	1,541,000	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			5.39400	5.38200		1.01	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,559.00000	2,542,000	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		2,626.00000	2,609,000	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		2,492.00000	2,475,000	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			5.25900	5.24500		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		907.00000	892,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		35.00000	36,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		959.00000	944,000	1.02	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		29.00000	30,000	1.02	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		855.00000	841,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		40.00000	42,000	1.01	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.99600	4.97800		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		983.00000	968,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		62.00000	63,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		1,021.00000	1,007,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		55.00000	57,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		945.00000	930,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		69.00000	70,000	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			7.67000	7.62900		7.42	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,999.00000	5,778,000	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		43.00000	48,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,246.00000	6,024,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		35.00000	39,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,753.00000	5,534,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		53.00000	60,000	8.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.74300	7.70100		8.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,948.00000	3,784,000	8.59	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,059.00000	1,119,000	8.59	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,134.00000	3,967,000	8.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		987.00000	1,045,000	8.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,766.00000	3,606,000	8.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,135.00000	1,200,000	8.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.82400	7.78000		8.43	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,162.00000	4,011,000	8.70	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,762.00000	1,839,000	8.70	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,327.00000	4,173,000	8.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,676.00000	1,750,000	8.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,000.00000	3,852,000	8.67	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		1,852.00000	1,932,000	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			7.75900	7.71900		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		5,998.00000	5,768,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		71.00000	80,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,261.00000	6,029,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		58.00000	65,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,735.00000	5,506,000	8.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		84.00000	94,000	8.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,477.00000	3,671,000	8.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		304.00000	258,000	8.01	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,105.00000	2,254,000	8.15	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		782.00000	692,000	8.15	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,611.00000	1,469,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,128.00000	1,225,000	8.31	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,465.00000	3,263,000	8.62	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		352.00000	389,000	8.62	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.83000	7.78900		9.66	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,965.00000	3,797,000	9.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,321.00000	1,392,000	9.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,158.00000	3,986,000	9.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,233.00000	1,300,000	9.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,776.00000	3,612,000	9.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,414.00000	1,489,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.90700	7.86300		9.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,478.00000	3,335,000	9.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,704.00000	2,811,000	9.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,637.00000	3,490,000	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		2,583.00000	2,685,000	9.69	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,323.00000	3,184,000	9.63	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		2,831.00000	2,941,000	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			8.93700	8.94300		15.74	493,518,415.00	6,500	20,995.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,387.00000	3,404,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,085.00000	1,056,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		3,639.00000	3,658,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		973.00000	946,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,142.00000	3,158,000	15.97	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,207.00000	1,177,000	15.97	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.00800	9.01400		18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,578.00000	3,591,000	18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,684.00000	3,652,000	18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		3,768.00000	3,781,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,496.00000	3,463,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,394.00000	3,406,000	18.75	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,882.00000	3,849,000	18.75	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.08300	9.09000		19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,445.00000	4,463,000	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		5,123.00000	5,089,000	19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,629.00000	4,647,000	19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,929.00000	4,895,000	19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,269.00000	4,286,000	18.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,329.00000	5,293,000	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			141.45865	141.44498			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		1,555.00000	1,541,000		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		1,605.00000	1,591,000		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		1,505.00000	1,491,000		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			119.69204	119.68593			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		314.00000	308,000		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		364.00000	358,000		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		264.00000	258,000		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			117.46578	117.45558			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		544.00000	534,000		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		594.00000	584,000		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		494.00000	484,000		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			8.84900	8.83500		14.00	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,058.00000	3,963,000	14.51	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		870.00000	885,000	14.51	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,335.00000	4,239,000	14.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		775.00000	790,000	14.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		3,787.00000	3,695,000	14.46	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		973.00000	992,000	14.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.92500	8.91100		16.66	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,047.00000	3,975,000	16.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,358.00000	3,395,000	16.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,253.00000	4,180,000	16.88	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,180.00000	3,216,000	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		3,846.00000	3,776,000	16.80	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,543.00000	3,582,000	16.80	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.00900	8.99400		16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		4,813.00000	4,743,000	16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,767.00000	4,812,000	16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,009.00000	4,938,000	16.86	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,581.00000	4,625,000	16.86	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		4,624.00000	4,556,000	16.78	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,962.00000	5,009,000	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			8.95400	8.96000			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		1,307.00000	1,259,000		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		1,224.00000	1,176,000		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		1,390.00000	1,342,000		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			1.30980	1.31790		17.47	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,682.00000	1,601,000	24.50	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		3.00000	3,000	24.50	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		1,186.00000	1,106,000	20.41	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		7.00000	8,000	20.41	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,179.00000	2,098,000	24.84	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000	24.84	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.32540	1.33370		18.48	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		1,331.00000	1,262,000	17.60	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		102.00000	116,000	17.60	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		959.00000	897,000	17.93	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		230.00000	251,000	17.93	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,775.00000	1,691,000	17.38	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		46.00000	45,000	17.38	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.34030	1.34870		19.54	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		1,444.00000	1,381,000	17.90	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		237.00000	258,000	17.90	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		1,115.00000	1,061,000	18.33	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		408.00000	438,000	18.33	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,831.00000	1,762,000	17.65	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		124.00000	139,000	17.65	0.00	0	0.00

Total for Derivatives :

679,541,508.60

21,814

1 401 339.00

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			740,000,000,000.00	148,000,000	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			2,980,000,000,000.00	29,800,000	14,315,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			1,360,000,000,000.00	13,600,000	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			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	1,300,000.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			220,000,000,000.00	2,200,000	5,100,000.00
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			600,000,000,000.00	6,000,000	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			140,000,000,000.00	1,400,000	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			5,397,230,000,000.00	53,972,300	19,186,150.00
ABLI03	On	15/03/2015			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00

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		1,420,000,000,000.00		14,200,000	6,822,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		1,380,000,000,000.00		13,800,000	7,044,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		960,000,000,000.00		9,600,000	4,710,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000		60,000,000,000.00		600,000	300,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	38,000,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000		3,100,000,000,000.00		31,000,000	10,000,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	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
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000		1,680,000,000,000.00		16,800,000	5,000,000.00
ACL143On	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
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		1,600,000,000,000.00	16,000,000	16,000,000	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		2,840,000,000,000.00	28,400,000	28,400,000	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		40,000,000,000.00	400,000	400,000	300,000.00
AIRL02	On	18/02/2014			100.00000	100.00000		40,000,000,000.00	400,000	400,000	800,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	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		560,808,600,000.00		5,608,086	2,804,043.00
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
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
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
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

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		880,000,000,000.00		8,800,000	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			0.00	0	100,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000		860,000,000,000.00	860,000,000,000.00	8,600,000	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		2,400,000,000,000.00	2,400,000,000,000.00	24,000,000	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		1,000,000,000,000.00		10,000,000	25,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000		13,400,000,000,000.00		134,000,000	35,000,000.00
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
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			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
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			600,000,000,000.00	6,000,000	3,210,000.00
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			2,840,000,000,000.00	28,400,000	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			29,260,000,000,000.00	292,600,000	82,710,156.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			53,962,000,000,000.00	539,620,000	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			3,200,000,000,000.00	32,000,000	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			32,000,000,000,000.00	320,000,000	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			147,900,000,000.00	58,000,000	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	4,000,000.00

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			350,000,000,000.00	3,500,000	3,500,000.00
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			80,000,000,000.00	800,000	400,000.00
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			10,340,000,000,000.00	103,400,000	51,950,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			12,390,051,250,000.00	1,339,465,000	462,784,176.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			18,700,000,000,000.00	1,870,000,000	46,000,212.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			270,040,000,000.00	34,400,000	14,093,286.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			5,779,500,000,000.00	770,600,000	785,491,252.00
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			1,040,000,000,000.00	10,400,000	4,805,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	1,600,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	900,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00

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		4,000,000,000,000.00	40,000,000	40,000,000.00	
FRC114	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC116	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
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				0.00	0	0.00
FRS69	On	31/05/2017	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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			340,000,000,000.00	3,400,000	1,605,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	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			960,000,000,000.00	120,000,000	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			86,400,000,000.00	9,600,000	4,425,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT16 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT17 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85 On 25/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB87 On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD17 On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD17 On 18/07/2012 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
GRD17:On	06/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD17:On	02/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRDB1:On	10/01/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRDC1:On	10/01/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1A:On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1B:On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1C:On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1D:On	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			0.00	0	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
GSIZ16:On	23/09/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B:On	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B:On	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
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	30,000,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,080,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000		1,160,000,000,000.00		11,600,000	29,709,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,100,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	100.00000			0.00	0	3,200,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IND147	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
IND204	On	24/01/2013			100.00000	100.00000				0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000				0.00	0	0.00
IND207	On	14/02/2013			100.00000	100.00000				0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000		15,000,000,000,000.00		150,000,000	150,000,000.00
IND236	On	04/09/2012			100.00000	100.00000		33,200,000,000,000.00		332,000,000	257,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING142	On	12/06/2012			100.00000	100.00000				0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000				0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000				0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000				0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000				0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000				0.00	0	6,470,900.00
ING154	On	03/04/2013			100.00000	100.00000				0.00	0	0.00
ING155	On	19/09/2012			100.00000	100.00000				0.00	0	0.00
ING156	On	16/08/2012			100.00000	100.00000				0.00	0	0.00
ING157	On	12/04/2013			100.00000	100.00000				0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000				0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000				0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000				0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000				0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000				0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	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		280,000,000.00	280,000,000.00	2,800,000	1,119,000.00
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		20,000,000.00	20,000,000.00	200,000	100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6,600,000,000.00	2,400,000	500,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
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		11,400,000,000,000.00		114,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ01	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	500,000.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	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			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		71,120,000,000,000.00		711,200,000	101,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000		3,180,000,000,000.00		31,800,000	15,900,000.00
MQB01	On	31/05/2012			100.00000	100.00000		91,500,000,000,000.00		915,000,000	500,000,000.00
MQB02	On	31/05/2017			8.00000	8.00000		3,026,264,000,000.00		378,283,000	165,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000		520,000,000,000.00		5,200,000	2,131,000.00
MTN03	On	13/07/2015			100.00000	100.00000		3,880,000,000,000.00		38,800,000	13,860,000.00
MTN04	On	13/07/2017			100.00000	100.00000		780,000,000,000.00		7,800,000	3,709,000.00
MTN05	On	28/10/2013			100.00000	100.00000		60,000,000,000.00		600,000	300,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000		900,000,000,000.00		9,000,000	3,000,000.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	103,640,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,800,000,000,000.00		18,000,000	8,432,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
NBK3A	On	09/09/2019			100.00000	100.00000		1,280,000,000,000.00		12,800,000	6,211,000.00
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		1,880,000,000,000.00		18,800,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			1,960,000,000,000.00	19,600,000	9,230,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			840,000,000,000.00	8,400,000	3,400,000.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000		5,703,000,000,000.00	57,030,000	28,216,000.00	
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1-On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1-On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1-On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1-On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1-On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1-On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	60,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		73,680,000,000,000.00	736,800,000	736,800,000	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		400,000,000,000.00	4,000,000	4,000,000	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000		16,400,000,000,000.00	164,000,000	164,000,000	164,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		400,000,000,000.00	4,000,000	4,000,000	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		37,380,000,000,000.00		373,800,000	94,404,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02L	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03L	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			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
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Spot Bond			6.38000	6.35500			388,205,740,760,200.00	60,847,294,790	21,448,171,128.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.33000	8.31500			171,594,101,560,000.00	20,599,532,000	7,482,407,725.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			216.65963	216.62315			195,283,914,180,000.00	2,286,000,000	559,573,378.00
R197	On	07/12/2023	Spot Bond			1.97000	1.97000			2,996,264,849,280.00	1,520,946,624	699,227,812.00
R201	On	21/12/2014	Spot Bond			5.74000	5.71500			35,061,355,000,000.00	6,108,250,000	2,456,585,356.00
R202	On	07/12/2033	Spot Bond			2.42500	2.42000			2,805,583,833,475.00	1,156,941,787	1,402,326,000.00
R203	On	15/09/2017	Spot Bond			6.97500	6.94500			152,597,417,850,000.00	21,877,766,000	8,379,750,644.00
R204	On	21/12/2018	Spot Bond			7.27500	7.24500			78,378,667,500,000.00	10,773,700,000	5,842,884,286.00
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			5.42000	5.41000			58,022,184,000,000.00	10,705,200,000	6,360,871,568.00
R207	On	15/01/2020	Spot Bond			7.60500	7.56500			215,097,033,528,000.00	28,283,633,600	7,093,971,480.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			7.70000	7.66000			126,852,110,000,000.00	16,474,300,000	7,901,715,360.00
R209	On	31/03/2036	Spot Bond			8.88000	8.88500			250,222,752,924,960.00	28,178,237,942	12,845,394,942.00
R210	On	31/03/2028	Spot Bond			2.40000	2.40000			521,539,005,600.00	217,307,919	1,647,800,783.00
R211	On	31/01/2017	Spot Bond			0.69000	0.69000			2,156,940,000,000.00	3,126,000,000	2,617,310,000.00
R212	On	31/01/2022	Spot Bond			2.00000	2.00000			3,867,351,268,000.00	1,933,675,634	1,502,322,726.00
R213	On	28/02/2031	Spot Bond			8.79000	8.77500			53,973,324,900,000.00	6,140,310,000	2,339,763,527.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			86,359,000,000,000.00	13,286,000,000	4,990,759,976.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSB0	On	25/05/2015			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000		1,200,000,000,000.00	12,000,000,000.00	12,000,000	2,000,000.00
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		800,000,000,000.00	8,000,000,000.00	8,000,000	2,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,360,000,000,000.00		53,600,000	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000		4,100,000,000,000.00		41,000,000	17,503,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		1,080,000,000,000.00		10,800,000	5,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000		1,380,000,000,000.00		13,800,000	6,902,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000		10,350,000,000.00		1,800,000	1,500,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SBR005	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	10.05000			192,960,000,000.00	19,200,000	9,600,000.00
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			0.00	0	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			640,000,000,000.00	6,400,000	8,245,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			2,820,000,000,000.00	28,200,000	7,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	3,000,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	400,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	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			9,800,000,000,000.00	98,000,000	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			1,680,000,000,000.00	16,800,000	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			2,000,000,000,000.00	20,000,000	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017			100.00000	100.00000		1,500,000,000,000.00		15,000,000	5,000,000.00
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			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN913On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN915On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN916On	03/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN917On	13/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN918On	14/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN919On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN920On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN921On	22/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN922On	20/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN923On	21/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN924On	22/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN925	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN926	On	27/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
TH9A10	On	18/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000				0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9A1	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
THE9A2	On	18/01/2016			100.00000	100.00000				0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000				0.00	0	0.00
THE9A4	On	18/07/2039			100.00000	100.00000				0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000				0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	100.00000				0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000				0.00	0	0.00
THE9A8	On	18/07/2016			100.00000	100.00000				0.00	0	0.00
THE9A9	On	18/07/2016			100.00000	100.00000				0.00	0	0.00
THE9B0	On	18/07/2016			100.00000	100.00000				0.00	0	0.00
THE9B1	On	18/07/2039			100.00000	100.00000				0.00	0	0.00
THE9B2	On	18/07/2016			100.00000	100.00000				0.00	0	0.00
THE9C0	On	18/07/2016			100.00000	100.00000				0.00	0	0.00
THE9C1	On	18/07/2039			100.00000	100.00000				0.00	0	0.00
THE9C2	On	18/07/2016			100.00000	100.00000				0.00	0	0.00
THE9D0	On	18/07/2016			100.00000	100.00000				0.00	0	0.00
THE9D1	On	18/07/2039			100.00000	100.00000				0.00	0	0.00
THE9D2	On	18/07/2016			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
TL13	On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		620,000,000,000.00		6,200,000	3,122,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		203,720,000,000,000.00		2,037,200,000	1,019,039,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		76,240,000,000,000.00		762,400,000	277,522,112.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		65,800,000,000,000.00		658,000,000	149,000,111.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		58,000,000,000,000.00		580,000,000	166,800,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		5,540,000,000,000.00		55,400,000	29,548,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
TSP130	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TSP131	On	03/05/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000		1,600,000,000,000.00		16,000,000	8,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	100.00000			0.00	0	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
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		11,400,000,000,000.00	114,000,000	114,000,000	57,001,109.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		36,800,000,000,000.00	368,000,000	368,000,000	114,408,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000		2,800,000,000,000.00	28,000,000	28,000,000	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		6,200,000,000,000.00	62,000,000	62,000,000	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		10,800,000,000,000.00	108,000,000	108,000,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000				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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							3,239,598,385,009,520.00	248,999,774,682	104 969 677 859.00

Grand Total: 3,239,599,064,551,020.00 18,999,796,496 104 971 079 198.00