

Daily MTM Report

Daily summary for: 30/05/2012

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			8.52900	8.31730		18.19	252,023,421.00	29,549	283,805.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,068.00000	1,279,000	23.84	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		1.00000	0,000	23.84	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		1,018.00000	1,229,000	23.54	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		1.00000	0,000	23.54	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,118.00000	1,329,000	24.14	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		1.00000	0,000	24.14	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		266.00000	440,000	16.20	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		49.00000	11,000	16.20	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	0,000	26.20	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,567.00000	1,779,000	26.20	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		81.00000	156,000	18.19	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		264.00000	127,000	18.19	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		52.00000	101,000	19.63	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		385.00000	222,000	19.63	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		39.00000	75,000	20.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		472.00000	296,000	20.60	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,317.00000	1,529,000	25.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	25.34	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		819.00000	1,030,000	22.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		2.00000	1,000	22.34	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		343.00000	536,000	17.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		26.00000	7,000	17.36	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		200.00000	354,000	16.70	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		83.00000	25,000	16.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		573.00000	782,000	20.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		6.00000	3,000	20.27	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		563.00000	377,000	21.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		30.00000	56,000	21.56	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		622.00000	831,000	20.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		5.00000	2,000	20.86	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		943.00000	740,000	25.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		10.00000	19,000	25.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		109.00000	210,000	17.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		192.00000	81,000	17.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,267.00000	1,479,000	25.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		0.00000	0,000	25.04	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		4.00000	2,000	21.44	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		671.00000	881,000	21.44	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		525.00000	732,000	19.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		8.00000	3,000	19.69	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		429.00000	634,000	18.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Put		12.00000	5,000	18.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		1,983.00000	1,771,000	28.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		0.00000	0,000	28.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.64200	8.42760		19.38	221,312,978.00	25,609	76,177.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,247.00000	1,453,000	18.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		19.00000	11,000	18.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,199.00000	1,404,000	18.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		21.00000	12,000	18.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,295.00000	1,501,000	18.44	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		17.00000	9,000	18.44	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		24.00000	14,000	17.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,152.00000	1,356,000	17.95	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		849.00000	687,000	21.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		177.00000	229,000	21.57	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		639.00000	806,000	16.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		111.00000	64,000	16.53	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		291.00000	383,000	19.14	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		463.00000	341,000	19.14	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		933.00000	766,000	22.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		161.00000	208,000	22.06	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		608.00000	468,000	20.11	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		236.00000	310,000	20.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		795.00000	979,000	16.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		67.00000	37,000	16.62	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		333.00000	232,000	18.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		361.00000	474,000	18.18	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		508.00000	654,000	16.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		180.00000	112,000	16.99	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		967.00000	1,165,000	17.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		39.00000	23,000	17.29	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,059.00000	1,260,000	17.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		31.00000	18,000	17.62	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		571.00000	435,000	19.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		249.00000	327,000	19.87	817,500.00	2,500	29,600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		324.00000	426,000	18.66	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		396.00000	284,000	18.66	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call		568.00000	728,000	16.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put		140.00000	86,000	16.76	0.00	0	3,925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call		429.00000	556,000	17.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put		251.00000	164,000	17.46	0.00	0	5,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.74520	8.52890		19.64	0.00	0	28,419.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		945.00000	1,125,000	16.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		116.00000	80,000	16.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		908.00000	1,083,000	16.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		129.00000	88,000	16.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		983.00000	1,168,000	16.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		104.00000	73,000	16.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		207.00000	145,000	16.91	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		736.00000	890,000	16.91	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		890.00000	744,000	20.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		319.00000	389,000	20.95	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		576.00000	700,000	17.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		347.00000	255,000	17.69	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		528.00000	415,000	18.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		457.00000	560,000	18.99	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		812.00000	673,000	20.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		341.00000	418,000	20.58	0.00	0	5,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.85020	8.63320		19.84	0.00	0	12,490.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		916.00000	1,076,000	16.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		233.00000	176,000	16.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		886.00000	1,043,000	16.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		253.00000	193,000	16.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		947.00000	1,114,000	16.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		214.00000	164,000	16.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		919.00000	791,000	20.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		452.00000	541,000	20.60	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		828.00000	980,000	17.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		295.00000	230,000	17.26	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.05590	8.83790		20.21	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		818.00000	930,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		958.00000	852,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		801.00000	913,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		991.00000	885,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		834.00000	946,000	19.84	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		924.00000	818,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,220.00000	1,378,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		382.00000	322,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		972.00000	866,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		810.00000	922,000	20.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.75940	9.54650		21.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,672.00000	1,819,000	18.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		626.00000	560,000	18.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,648.00000	1,793,000	18.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		652.00000	584,000	18.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,697.00000	1,845,000	18.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		601.00000	536,000	18.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		394.00000	343,000	17.52	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,940.00000	2,102,000	17.52	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.83350	10.62060		22.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,304.00000	2,450,000	20.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		883.00000	817,000	20.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,283.00000	2,427,000	20.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		912.00000	844,000	20.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,326.00000	2,473,000	19.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		855.00000	790,000	19.91	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.52900	8.31730			18.19	0.00	0	797.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			12,667.00000	24,207,000	17.44	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			15,937.00000	6,307,000	17.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		10,912.00000	21,039,000	17.69		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		19,182.00000	8,139,000	17.69		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		14,691.00000	27,665,000	17.19		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		12,961.00000	4,765,000	17.19		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.64200	8.42760		19.38		0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		83,590.00000	102,410,000	16.79		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		5,870.00000	3,250,000	16.79		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		79,459.00000	97,813,000	16.62		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		6,739.00000	3,653,000	16.62		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		87,810.00000	107,048,000	16.95		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		5,090.00000	2,888,000	16.95		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.74520	8.52890		19.64		0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		82,000.00000	98,286,000	16.67		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		16,430.00000	11,086,000	16.67		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		78,602.00000	94,459,000	16.71		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		18,032.00000	12,259,000	16.71		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		85,493.00000	102,319,000	16.71		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		14,923.00000	10,119,000	16.71		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			13.24690	13.04280		15.87	39,118,095.70		2,953	67,582.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		1,198.00000	1,400,000	21.74		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		5.00000	3,000	21.74		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		1,149.00000	1,350,000	21.72		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		6.00000	3,000	21.72		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		1,248.00000	1,449,000	21.77		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	2,000	21.77	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,943.00000	2,147,000	22.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		0.00000	0,000	22.12	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		30.00000	15,000	16.96	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		573.00000	762,000	16.96	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.41620	13.20900		16.59	38,169,089.00	2,845	5,120.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		384.00000	475,000	16.73	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		625.00000	509,000	16.73	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		368.00000	456,000	16.87	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		659.00000	540,000	16.87	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		401.00000	495,000	16.59	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		592.00000	479,000	16.59	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,885.00000	2,088,000	17.86	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		26.00000	22,000	17.86	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.57190	13.36190		16.95	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,135.00000	1,297,000	14.88	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		223.00000	175,000	14.88	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,101.00000	1,260,000	14.95	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		239.00000	188,000	14.95	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,169.00000	1,334,000	14.82	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		207.00000	162,000	14.82	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10810	0.10460		19.54	359,864.90	3,329	520.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		93.00000	215,000	21.33	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		433.00000	205,000	21.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		6.00000	19,000	25.35	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,346.00000	1,009,000	25.35	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		680.00000	1,014,000	21.23	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		20.00000	4,000	21.23	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10960	0.10610		19.71	364,858.40	3,329	3,329.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,368.00000	1,687,000	19.15	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		58.00000	27,000	19.15	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		644.00000	875,000	20.34	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		334.00000	215,000	20.34	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,319.00000	2,665,000	22.62	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		9.00000	5,000	22.62	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11110	0.10760		19.50	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,544.00000	1,845,000	19.14	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		124.00000	75,000	19.14	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		863.00000	1,092,000	20.14	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		443.00000	322,000	20.14	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,446.00000	2,787,000	20.66	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		26.00000	17,000	20.66	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.57630	10.42920		14.40	76,625,293.50	7,245	46,974.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		156.00000	243,000	14.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		127.00000	67,000	14.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		134.00000	210,000	14.38	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		155.00000	84,000	14.38	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		183.00000	279,000	14.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		104.00000	53,000	14.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		84.00000	41,000	14.36	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		213.00000	317,000	14.36	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		634.00000	779,000	16.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		5.00000	3,000	16.30	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		832.00000	978,000	18.28	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		3.00000	2,000	18.28	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		981.00000	1,127,000	19.36	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		2.00000	1,000	19.36	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		585.00000	730,000	15.80	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		6.00000	4,000	15.80	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		22.00000	9,000	14.32	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		401.00000	535,000	14.32	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		220.00000	126,000	14.40	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		99.00000	152,000	14.40	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.72610	10.57590		15.62	81,561,264.40	7,604	17,606.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		315.00000	369,000	15.72	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		465.00000	368,000	15.72	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		298.00000	351,000	15.92	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		498.00000	400,000	15.92	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		332.00000	390,000	15.54	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		432.00000	339,000	15.54	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,152.00000	1,295,000	14.54	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		26.00000	19,000	14.54	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		885.00000	1,012,000	13.59	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		59.00000	36,000	13.59	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		858.00000	741,000	17.85	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call		184.00000	217,000	17.85	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call		558.00000	650,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put		182.00000	124,000	14.00	0.00	0	1,500.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.87130	10.71770		16.26	5,435,650.00	500	19,192.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		659.00000	745,000	14.92	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		331.00000	264,000	14.92	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		634.00000	718,000	15.07	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		356.00000	287,000	15.07	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		685.00000	774,000	14.78	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		307.00000	243,000	14.78	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.28920	11.12600		16.76	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		789.00000	863,000	17.08	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,156.00000	1,067,000	17.08	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		774.00000	846,000	17.16	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,191.00000	1,100,000	17.16	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		805.00000	880,000	17.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,122.00000	1,034,000	17.00	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			434.62800	435.51700			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			441.02100	441.94400			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			393.68000	394.34200			0.00	0	1,004.00
ALBI	On	01/11/2012	Index Future			399.47000	400.16200			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			8.54200	8.33000		18.85	0.00	0	2,360.00
ANY DAOn	28/06/2012	Any day expiry	8.50	Call		118.00000	200,000	18.56	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.50	Put		288.00000	158,000	18.56	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.51	Call		115.00000	195,000	18.62	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.51	Put		295.00000	163,000	18.62	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.49	Call		120.00000	204,000	18.50	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.49	Put		280.00000	152,000	18.50	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.25	Put		133.00000	56,000	17.13	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.25	Call		213.00000	348,000	17.13	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	7.40	Call		932.00000	1,143,000	20.75	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	7.40	Put		2.00000	1,000	20.75	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.28530	8.19630		14.13	82,853.00	10	13,520.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		551.00000	638,000	17.52	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		5.00000	3,000	17.52	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		502.00000	589,000	16.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		6.00000	4,000	16.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		600.00000	688,000	18.14	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		4.00000	3,000	18.14	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.32940	8.23870		14.75	0.00	0	3,160.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		270.00000	316,000	14.74	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		268.00000	223,000	14.74	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		248.00000	290,000	14.75	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		296.00000	247,000	14.75	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		294.00000	344,000	14.73	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		242.00000	201,000	14.73	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.37960	8.28670		14.95	0.00	0	1,115.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		463.00000	518,000	14.64	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		266.00000	228,000	14.64	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		437.00000	490,000	14.70	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		290.00000	250,000	14.70	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		490.00000	548,000	14.58	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		243.00000	208,000	14.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.60280	9.49700		16.55	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,462.00000	2,560,000	16.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		265.00000	257,000	16.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,419.00000	2,518,000	16.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		272.00000	265,000	16.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,505.00000	2,603,000	16.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		258.00000	250,000	16.37	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.27680	8.13570		12.51	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		89.00000	172,000	12.77	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		103.00000	45,000	12.77	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		70.00000	138,000	12.64	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		134.00000	61,000	12.64	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		115.00000	209,000	12.90	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		79.00000	32,000	12.90	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.36980	8.22600		13.12	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		575.00000	697,000	13.05	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		58.00000	36,000	13.05	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		534.00000	654,000	13.00	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		67.00000	43,000	13.00	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		617.00000	741,000	13.11	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		50.00000	30,000	13.11	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.45420	8.30970		13.45	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		624.00000	741,000	13.14	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		118.00000	90,000	13.14	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		587.00000	701,000	13.09	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		131.00000	100,000	13.09	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		663.00000	781,000	13.19	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		107.00000	80,000	13.19	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.43700	0.30100			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			0.00070	0.00160			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.01420	0.02990			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			8.80100	8.68310		15.21	0.00	0	7,569.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		29.00000	42,000	17.77	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		446.00000	341,000	17.77	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		25.00000	35,000	18.19	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		492.00000	384,000	18.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		35.00000	50,000	17.34	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		402.00000	299,000	17.34	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future				8.93850	8.82210		16.33	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Call		349.00000	404,000	15.51	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Put		277.00000	216,000	15.51	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Call		327.00000	379,000	15.72	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Put		305.00000	241,000	15.72	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Call		372.00000	430,000	15.30	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Put		250.00000	192,000	15.30	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future				9.07290	8.95520		16.93	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Call		663.00000	740,000	15.24	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Put		213.00000	173,000	15.24	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Call		635.00000	707,000	15.29	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		235.00000	190,000	15.29	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		694.00000	775,000	15.19	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		194.00000	158,000	15.19	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry				8.50950	8.29650		20.29	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Call		547.00000	760,000	24.55	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Put		1.00000	1,000	24.55	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Call		537.00000	750,000	24.66	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Put		1.00000	1,000	24.66	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Call		557.00000	770,000	24.43	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Put		1.00000	1,000	24.43	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.40	Call		897.00000	1,110,000	23.40	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	23.40	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	8.25	Put		31.00000	1,000	25.45	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	8.25	Call		77.00000	260,000	25.45	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.72	Call		577.00000	790,000	24.20	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.72	Put		1.00000	1,000	24.20	0.00	0	4,110.00
DAUS	On	31/05/2012	Any day expiry	8.51	Put		220.00000	37,000	20.65	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	8.51	Call		6.00000	36,000	20.65	0.00	0	4,110.00
DAUS	On	29/06/2012	Any day expiry			8.54330	8.33130		18.91	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Call		594.00000	798,000	17.73	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Put		13.00000	5,000	17.73	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Call		585.00000	788,000	17.69	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put		14.00000	5,000	17.69	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		604.00000	807,000	17.77	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		13.00000	4,000	17.77	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		934.00000	1,144,000	20.66	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		3.00000	1,000	20.66	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		136.00000	59,000	17.21	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		217.00000	352,000	17.21	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		623.00000	827,000	17.85	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		12.00000	4,000	17.85	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		298.00000	166,000	18.68	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		119.00000	199,000	18.68	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.58350	8.37080		19.13	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		616.00000	802,000	16.16	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		45.00000	19,000	16.16	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		607.00000	793,000	16.18	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		46.00000	20,000	16.18	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		624.00000	811,000	16.14	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		43.00000	18,000	16.14	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		981.00000	1,189,000	18.50	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		10.00000	6,000	18.50	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		193.00000	109,000	17.30	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		314.00000	442,000	17.30	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call		684.00000	877,000	16.28	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		33.00000	14,000	16.28	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put		349.00000	228,000	18.66	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call		210.00000	301,000	18.66	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.62180	8.40790		19.24	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		644.00000	816,000	16.44	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		86.00000	44,000	16.44	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		636.00000	807,000	16.46	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		88.00000	45,000	16.46	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		651.00000	824,000	16.42	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		83.00000	42,000	16.42	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,032.00000	1,235,000	17.77	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		24.00000	13,000	17.77	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		234.00000	148,000	17.56	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		392.00000	520,000	17.56	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		747.00000	930,000	16.36	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		59.00000	28,000	16.36	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		387.00000	271,000	18.80	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		285.00000	383,000	18.80	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.65500	8.44030		19.40	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		662.00000	827,000	16.62	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		122.00000	72,000	16.62	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		655.00000	819,000	16.64	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		125.00000	74,000	16.64	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		670.00000	835,000	16.60	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		120.00000	70,000	16.60	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,076.00000	1,276,000	17.53	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		36.00000	21,000	17.53	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		263.00000	175,000	17.52	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		453.00000	580,000	17.52	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call		799.00000	979,000	16.62	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put		79.00000	44,000	16.62	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put		414.00000	301,000	18.74	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		344.00000	446,000	18.74	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.69390	8.47850		19.52	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		725.00000	886,000	16.64	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		147.00000	92,000	16.64	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		717.00000	879,000	16.67	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		149.00000	95,000	16.67	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		732.00000	894,000	16.62	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		144.00000	90,000	16.62	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,130.00000	1,324,000	17.17	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		52.00000	30,000	17.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		290.00000	201,000	17.47	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		518.00000	645,000	17.47	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		858.00000	1,036,000	16.71	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put		100.00000	62,000	16.71	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call		409.00000	514,000	18.65	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		441.00000	330,000	18.65	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.72930	8.51330		19.46	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call		469.00000	577,000	18.57	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		456.00000	348,000	18.57	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call		465.00000	572,000	18.61	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put		462.00000	353,000	18.61	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		473.00000	581,000	18.52	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put		450.00000	342,000	18.52	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call		908.00000	1,085,000	16.69	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put		115.00000	76,000	16.69	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.75980	8.54340		19.59	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		514.00000	625,000	18.52	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		471.00000	365,000	18.52	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		511.00000	621,000	18.56	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		478.00000	371,000	18.56	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		518.00000	630,000	18.48	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		465.00000	360,000	18.48	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		948.00000	1,128,000	16.76	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		125.00000	88,000	16.76	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			9.56100	9.55400			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		416.00000	470,000		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		339.00000	393,000		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		494.00000	547,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.65700	9.64900			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		1,137.00000	1,198,000		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		1,060.00000	1,121,000		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		1,215.00000	1,275,000		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			394.76700	395.41900			0.00	0	236.00
GOVI	On	02/08/2012	GOVI	390.00	Call		54,190.00000	47,670,000		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		54,090.00000	47,570,000		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		54,290.00000	47,770,000		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			400.57400	401.25400			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		7,460.00000	14,260,000		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		7,560.00000	14,360,000		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		7,360.00000	14,160,000		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			174.07100	174.05300			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			176.63100	176.62200			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			5.52000	5.53000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.49000	5.50000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.48000	5.49000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			5.48000	5.49000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.48000	5.49000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.50000	5.53000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.61000	5.65000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			5.78000	5.83000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.97000	6.01000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.15000	6.20000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.43820	6.34420		13.76	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		103.00000	167,000	13.73	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		59.00000	29,000	13.73	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		76.00000	132,000	13.74	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		82.00000	44,000	13.74	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		134.00000	206,000	13.72	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		40.00000	18,000	13.72	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.49630	6.40130		13.58	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		277.00000	341,000	13.49	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		119.00000	88,000	13.49	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		247.00000	308,000	13.50	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		139.00000	105,000	13.50	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		310.00000	377,000	13.49	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		102.00000	74,000	13.49	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.54090	6.44630		15.46	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		342.00000	403,000	15.31	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		233.00000	199,000	15.31	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		317.00000	374,000	15.34	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		258.00000	220,000	15.34	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		370.00000	432,000	15.27	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		211.00000	178,000	15.27	0.00	0	0.00	
R157 On	02/08/2012	Bond Future			6.45000	6.43200		2.49	0.00	0	14,970.00	
R157 On	02/08/2012	Bond Future	8.00	Call		4,755.00000	4,699,000	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		4,902.00000	4,846,000	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		4,607.00000	4,551,000	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		1,070.00000	1,109,000	2.43	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.15	Call		189.00000	172,000	2.43	0.00	0	3,750.00	
R157 On	02/08/2012	Bond Future	6.35	Put		656.00000	685,000	2.47	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.35	Call		401.00000	374,000	2.47	0.00	0	1,250.00	
R157 On	02/08/2012	Bond Future	6.55	Call		729.00000	691,000	2.50	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.55	Put		363.00000	381,000	2.50	0.00	0	1,250.00	
R157 On	02/08/2012	Bond Future	6.95	Call		1,679.00000	1,628,000	2.61	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.95	Put		81.00000	86,000	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			6.50400	6.48100		2.77	0.00	0	100.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,817.00000	1,766,000	2.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		345.00000	360,000	2.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,925.00000	1,873,000	2.89	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		312.00000	326,000	2.89	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,711.00000	1,661,000	2.87	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		380.00000	396,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.55700	6.53300		2.71	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,415.00000	1,377,000	2.75	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		856.00000	880,000	2.75	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,494.00000	1,455,000	2.76	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		806.00000	829,000	2.76	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,339.00000	1,302,000	2.74	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		908.00000	933,000	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			8.42000	8.39200		11.32	0.00	0	34,789.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,299.00000	4,099,000	11.76	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,045.00000	1,104,000	11.76	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,625.00000	4,418,000	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		927.00000	979,000	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		3,983.00000	3,789,000	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		1,176.00000	1,241,000	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,001.00000	3,137,000	11.32	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		1,673.00000	1,550,000	11.32	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		3,738.00000	3,549,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,290.00000	1,360,000	11.68	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,363.00000	7,587,000	10.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		284.00000	249,000	10.95	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,486.00000	6,699,000	11.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		409.00000	363,000	11.02	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,364.00000	4,162,000	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,021.00000	1,078,000	11.77	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,594.00000	4,774,000	11.17	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		877.00000	797,000	11.17	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		6,007.00000	5,781,000	11.98	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		557.00000	591,000	11.98	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		7,007.00000	7,227,000	10.98	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		330.00000	291,000	10.98	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		1,876.00000	1,745,000	11.36	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,734.00000	2,862,000	11.36	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.49800	8.46900		12.86	0.00	0	100.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,430.00000	5,257,000	13.02	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		2,913.00000	3,004,000	13.02	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,698.00000	5,521,000	13.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,741.00000	2,828,000	13.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,167.00000	4,998,000	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		3,092.00000	3,187,000	12.99	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call		5,807.00000	5,628,000	13.06	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put		2,675.00000	2,760,000	13.06	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put		7,802.00000	7,981,000	12.48	0.00	0	0.00
R186	On	01/11/2012	Bond Future	7.82	Call		1,678.00000	1,593,000	12.48	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.58100	8.55100		13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,042.00000	4,897,000	13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,498.00000	5,620,000	13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,267.00000	5,119,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,276.00000	5,395,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		4,826.00000	4,685,000	13.46	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,731.00000	5,857,000	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			218.99405	218.87016			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		870.00000	994,000		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		820.00000	944,000		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		920.00000	1,044,000		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			256.61916	256.41906			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		581.00000	381,000		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		631.00000	431,000		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		531.00000	331,000		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			5.77100	5.75000		1.86	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,897.00000	3,849,000	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		4,005.00000	3,957,000	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		3,788.00000	3,740,000	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			5.74700	5.72000		1.90	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,682.00000	1,633,000	2.03	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		99.00000	105,000	2.03	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,771.00000	1,721,000	2.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		87.00000	92,000	2.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,595.00000	1,547,000	2.02	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		112.00000	120,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.68800	5.65900		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		1,357.00000	1,318,000	2.00	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		300.00000	313,000	2.00	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,423.00000	1,384,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		277.00000	291,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,291.00000	1,253,000	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		323.00000	337,000	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			186.99983	186.70040			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		4,300.00000	4,000,000		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		4,350.00000	4,050,000		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		4,250.00000	3,950,000		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			7.05600	7.03300		4.86	0.00	0	3,541.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,170.00000	6,070,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		3.00000	4,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,371.00000	6,271,000	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		5,968.00000	5,868,000	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		2,140.00000	2,217,000	4.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		230.00000	207,000	4.74	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,340.00000	1,398,000	4.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		538.00000	496,000	4.81	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,173.00000	1,107,000	4.92	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		664.00000	698,000	4.92	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,430.00000	2,343,000	5.09	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		204.00000	218,000	5.09	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.12600	7.10000		5.61	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,277.00000	3,192,000	5.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		613.00000	636,000	5.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,432.00000	3,345,000	5.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		566.00000	587,000	5.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,125.00000	3,041,000	5.87	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		663.00000	687,000	5.87	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.20200	7.17400		5.39	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		855.00000	820,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,558.00000	3,634,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		917.00000	880,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,417.00000	3,490,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		796.00000	762,000	5.26	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,703.00000	3,779,000	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			7.36400	7.33500		6.23	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,785.00000	5,639,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		25.00000	27,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,018.00000	5,872,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		19.00000	22,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,553.00000	5,407,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		31.00000	34,000	6.74	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.43600	7.40500		6.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,762.00000	3,646,000	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		874.00000	911,000	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,938.00000	3,820,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		812.00000	847,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,588.00000	3,475,000	7.30	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		939.00000	979,000	7.30	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.51200	7.48000		7.09	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,894.00000	3,790,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,464.00000	1,511,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,050.00000	3,944,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,390.00000	1,435,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,741.00000	3,639,000	7.30	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,541.00000	1,591,000	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			5.38400	5.39400		1.01	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,542.00000	2,556,000	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		2,609.00000	2,623,000	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		2,475.00000	2,489,000	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			5.25100	5.25900		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		892.00000	900,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		36.00000	35,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		944.00000	952,000	1.02	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		30.00000	29,000	1.02	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		841.00000	848,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		42.00000	40,000	1.01	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.98200	4.99600		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		968.00000	979,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		63.00000	61,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		1,007.00000	1,017,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		57.00000	55,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		930.00000	941,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		70.00000	68,000	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			7.69700	7.67000		7.42	48,778,990.44	498	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,778.00000	5,633,000	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		48.00000	52,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,024.00000	5,879,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		39.00000	43,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,534.00000	5,389,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		60.00000	64,000	8.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.77300	7.74300		8.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,784.00000	3,667,000	8.59	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,119.00000	1,163,000	8.59	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,967.00000	3,847,000	8.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,045.00000	1,085,000	8.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,606.00000	3,491,000	8.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,200.00000	1,245,000	8.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.85500	7.82400		8.43	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,011.00000	3,905,000	8.70	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,839.00000	1,893,000	8.70	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,173.00000	4,065,000	8.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,750.00000	1,802,000	8.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,852.00000	3,747,000	8.67	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		1,932.00000	1,987,000	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			7.78700	7.75900		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		5,768.00000	5,606,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		80.00000	85,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,029.00000	5,867,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		65.00000	70,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,506.00000	5,346,000	8.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		94.00000	101,000	8.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,671.00000	3,808,000	8.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		258.00000	228,000	8.01	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,254.00000	2,359,000	8.15	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		692.00000	630,000	8.15	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,469.00000	1,371,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,225.00000	1,294,000	8.31	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,263.00000	3,123,000	8.62	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		389.00000	416,000	8.62	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.86100	7.83000		9.66	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,797.00000	3,671,000	9.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,392.00000	1,446,000	9.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,986.00000	3,857,000	9.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,300.00000	1,351,000	9.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,612.00000	3,488,000	9.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,489.00000	1,546,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.93800	7.90700		9.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,335.00000	3,235,000	9.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,811.00000	2,886,000	9.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,490.00000	3,387,000	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		2,685.00000	2,757,000	9.69	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,184.00000	3,086,000	9.63	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		2,941.00000	3,018,000	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			8.94400	8.93700		15.74	75,872,050.00	1,000	21,995.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,404.00000	3,353,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,056.00000	1,059,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		3,658.00000	3,606,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		946.00000	948,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,158.00000	3,108,000	15.97	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,177.00000	1,181,000	15.97	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.01600	9.00800		18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,591.00000	3,547,000	18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,652.00000	3,669,000	18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		3,781.00000	3,737,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,463.00000	3,480,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,406.00000	3,363,000	18.75	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,849.00000	3,866,000	18.75	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.09200	9.08300		19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,463.00000	4,419,000	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		5,089.00000	5,112,000	19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,647.00000	4,602,000	19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,895.00000	4,917,000	19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,286.00000	4,243,000	18.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,293.00000	5,318,000	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			141.57393	141.45865			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		1,541.00000	1,426,000		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		1,591.00000	1,476,000		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		1,491.00000	1,376,000		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			119.88024	119.69204			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		308.00000	120,000		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		358.00000	170,000		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		258.00000	70,000		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			117.55903	117.46578			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		534.00000	441,000		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		584.00000	491,000		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		484.00000	391,000		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			8.87200	8.84900		14.00	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		3,963.00000	3,818,000	14.51	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		885.00000	922,000	14.51	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,239.00000	4,090,000	14.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		790.00000	822,000	14.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		3,695.00000	3,553,000	14.46	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		992.00000	1,031,000	14.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.94900	8.92500		16.66	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		3,975.00000	3,862,000	16.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,395.00000	3,468,000	16.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,180.00000	4,063,000	16.88	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,216.00000	3,286,000	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		3,776.00000	3,666,000	16.80	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,582.00000	3,658,000	16.80	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.03300	9.00900		16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		4,743.00000	4,638,000	16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,812.00000	4,890,000	16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		4,938.00000	4,830,000	16.86	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,625.00000	4,701,000	16.86	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		4,556.00000	4,453,000	16.78	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,009.00000	5,090,000	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			8.96700	8.95400			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		1,259.00000	1,363,000		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		1,176.00000	1,280,000		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		1,342.00000	1,446,000		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			1.34120	1.30980		18.76	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,601.00000	1,913,000	24.35	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		3.00000	1,000	24.35	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		1,106.00000	1,416,000	23.16		0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		8.00000	4,000	23.16		0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,098.00000	2,412,000	25.54		0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000	25.54		0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.35710	1.32540		19.40		0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		1,262.00000	1,530,000	17.22		0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		116.00000	67,000	17.22		0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		897.00000	1,130,000	17.80		0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		251.00000	167,000	17.80		0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,691.00000	1,994,000	18.10		0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		45.00000	31,000	18.10		0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.37230	1.34030		19.38		0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		1,381.00000	1,628,000	17.70		0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		258.00000	185,000	17.70		0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		1,061.00000	1,276,000	18.16		0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		438.00000	333,000	18.16		0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,762.00000	2,036,000	17.42		0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		139.00000	93,000	17.42		0.00	0	0.00

Total for Derivatives :										840,521,908.34	86,971	1,412,037.00
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i-Bonds

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

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			540,000,000,000.00	108,000,000	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			12,400,000,000.00	124,000	14,370,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			1,330,550,000,000.00	13,305,500	6,652,750.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,300,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	4,100,000.00
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			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		600,000,000.00		6,000	703,000.00
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		350,000,000,000.00		3,500,000	22,686,150.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	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		42,311,986,000.00		4,416,700	2,208,350.00
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			6,600,000,000.00	66,000	6,832,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			4,900,000,000.00	49,000	7,023,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			3,300,000,000.00	33,000	4,716,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	13,000,000.00
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
ACL01	On	30/05/2015			100.00000	100.00000			10,000,000,000,000.00	100,000,000	25,000,000.00
ACL020	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
ACL036	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
ACL038	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
ACL039	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
ACL041	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
ACL042	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
ACL047	On	22/10/2018			100.00000	100.00000			0.00	0	0.00
ACL053	On	29/01/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			2,400,000,000,000.00	24,000,000	6,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL160	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	100.00000			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	100.00000			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL169	On	20/06/2017			1.75000	1.75000			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL171	On	30/11/2012			100.00000	100.00000			0.00	0	0.00
ACL172	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			4,000,000,000.00	40,000	7,820,000.00
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			1,001,200,000,000.00	10,012,000	19,106,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	300,000.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW13	On	17/04/2017			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	80,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA05	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB05	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP570	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP580	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BCP590	On	17/08/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		60,000,000	0.00	600,000	300,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			4,800,000,000.00	48,000	3,624,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000,000	11,000,000.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			3,000,000,000.00	30,000	4,114,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,900,000,000.00	19,000	11,909,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	100.00000		1,008,200,000,000.00		10,082,000	42,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2013			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			3,000,000,000.00	30,000,000	5,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000		800,000,000,000.00		8,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On 14/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN239On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN275 On 22/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN276 On 24/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN277 On 25/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN278 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000		402,000,000,000.00		4,020,000	5,220,000.00
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		1,000,000,000,000.00		10,000,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			34,700,000,000.00	347,000	82,739,156.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			221,300,000,000.00	2,213,000	211,411,161.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			0.00	0	30,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On	28/07/2020			100.00000	100.00000			200,000,000,000.00	2,000,000	4,000,000.00
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
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQ177L	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			0.00	0	51,950,000.00
ES18	On	20/04/2018			9.25000	9.25000		8,861,500,000.00		958,000	463,495,000.00
ES23	On	25/01/2023			10.00000	10.00000		2,420,000,000.00		242,000	46,121,212.00
ES26	On	02/04/2026			7.85000	7.85000		5,887,500,000.00		750,000	14,453,286.00
ES33	On	15/09/2033			7.50000	7.50000		3,720,000,000.00		496,000	785,507,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			7,800,000,000.00	78,000	4,837,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	100,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	100,000.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	1,600,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	900,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	400,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC110	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC111	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	100.00000		6,000,000,000,000.00	60,000,000	35,000,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC75	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			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
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			1,240,000,000,000.00	12,400,000	3,100,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS69	On	31/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	1,608,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			5,800,000,000.00	58,000	850,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			0.00	0	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			684,000,000.00	76,000	4,437,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD17	On	18/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	06/08/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	500,000.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

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	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000		1,855,000,000,000.00		18,550,000	9,275,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			408,600,000,000.00	4,086,000	34,044,000.00
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			202,700,000,000.00	2,027,000	31,714,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	100.00000			0.00	0	3,200,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
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
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			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00

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			200,000,000,000.00	2,000,000	1,000,000.00
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			1,000,000,000.00	10,000	5,000.00
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			6,600,000,000.00	66,000	1,133,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	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			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			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
IVC004	On	29/04/2014			100.00000	100.00000			4,400,000,000,000.00	44,000,000	24,000,000.00
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			12,540,000,000,000.00	125,400,000	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	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015			100.00000	100.00000			0.00	0	133,350,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00

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			264,000,000.00	33,000	11,000.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
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			0.00	0	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			0.00	0	15,900,000.00
MIIL01	On	31/05/2015			100.00000	100.00000		50,000,000,000,000.00		500,000,000	500,000,000.00
MIIL02	On	31/05/2017			8.78500	8.78500		1,449,525,000,000.00		165,000,000	165,000,000.00
MQB01	On	31/05/2012			100.00000	100.00000			0.00	0	500,000,000.00
MQB02	On	31/05/2017			8.00000	8.00000		160,480,000,000.00		20,060,000	165,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000		9,800,000,000.00		98,000	2,149,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	13,860,000.00
MTN04	On	13/07/2017			100.00000	100.00000		3,200,000,000.00		32,000	3,716,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	300,000.00
MTNC0	On	04/06/2012			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
MTNC0On	18/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000		60,000,000,000.00		600,000	400,000.00
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		12,100,000,000.00		121,000	8,458,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	100,000.00
NBK3A	On	09/09/2019			100.00000	100.00000		3,300,000,000.00		33,000	6,216,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000		10,100,000,000.00		101,000	9,249,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		100,000,000,000.00		1,000,000	4,400,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	600,000.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
NED12	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			6,300,000,000.00	63,000	28,246,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1-On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1-On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1-On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1-On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1-On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1-On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1-On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1-On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	60,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		3,800,000,000.00		38,000	19,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	164,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			10,300,000,000.00	103,000	94,450,000.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017	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
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	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
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.40000	6.38000		101,489,408,000,000.00	15,857,720,000	20,372,392,921.00	
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			8.36000	8.33000		67,199,937,200,000.00	8,038,270,000	8,274,296,641.00	
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			216.88026	216.65963			0.00	0	559,573,378.00
R197	On	07/12/2023	Spot Bond			1.97000	1.97000		296,528,430,620.00	150,522,046	775,749,858.00	
R201	On	21/12/2014	Spot Bond			5.76000	5.74000		1,870,824,960,000.00	324,796,000	2,607,723,356.00	
R202	On	07/12/2033	Spot Bond			2.42000	2.42500		2,139,748,705,600.00	884,193,680	1,403,422,840.00	
R203	On	15/09/2017	Spot Bond			7.00000	6.97500		26,914,328,000,000.00	3,844,904,000	7,778,956,644.00	
R204	On	21/12/2018	Spot Bond			7.30500	7.27500		19,457,678,355,000.00	2,663,611,000	4,196,134,001.00	
R205	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			5.41000	5.42000			8,590,290,140,000.00	1,587,854,000	6,236,670,568.00
R207	On	15/01/2020	Spot Bond			7.63500	7.60500			19,684,378,341,000.00	2,578,176,600	6,374,569,900.00
R208	On	31/03/2021	Spot Bond			7.73000	7.70000			90,054,925,150,000.00	11,650,055,000	8,426,367,445.00
R209	On	31/03/2036	Spot Bond			8.89000	8.88000			29,209,580,839,040.00	3,285,667,136	11,599,961,551.00
R210	On	31/03/2028	Spot Bond			2.40000	2.40000			2,400,000,000.00	1,000,000	1,620,755,000.00
R211	On	31/01/2017	Spot Bond			0.67000	0.69000			308,200,000,000.00	460,000,000	2,617,310,000.00
R212	On	31/01/2022	Spot Bond			2.00000	2.00000			1,720,000,000,000.00	860,000,000	1,486,293,000.00
R213	On	28/02/2031	Spot Bond			8.81500	8.79000			13,593,673,205,000.00	1,542,107,000	2,001,323,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			10,017,436,000,000.00	1,541,144,000	4,916,556,976.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	25/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	2,000,000.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05L	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	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	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			603,800,000,000.00	6,038,000	20,518,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	5,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	6,911,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	1,500,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	10.05000			0.00	0	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			1,296,000,000.00	162,000	83,000.00
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			3,700,000,000.00	37,000	19,000.00
SBS7	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
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			6,200,000,000.00	62,000	3,230,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			900,000,000,000.00	9,000,000	10,600,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	8,400,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000		500,000,000.000.00		5,000,000	5,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	6.75000			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	7.25000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN906On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN907On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN908On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN910On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN911On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN923	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	100.00000			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013			6.27000	6.27000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	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
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	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
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			4,000,000,000.00	40,000	3,119,000.00
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			11,000,000,000.00	110,000	1,019,056,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			21,800,000,000.00	218,000	277,547,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			112,600,000,000.00	1,126,000	150,063,111.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	166,800,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			12,900,000,000.00	129,000	29,565,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
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
TSP132	On	29/11/2012			100.00000	100.00000		140,000,000,000,000.00	1,400,000,000	600,000,000.00	
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VKE01	On	08/05/2015			100.00000	100.00000			0.00	0	0.00
VKE02	On	08/05/2016			100.00000	100.00000			0.00	0	0.00
VKE03	On	08/05/2017			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000		15,500,000,000.00		155,000	57,078,000.00
WS05	On	01/08/2018			100.00000	100.00000		21,004,800,000,000.00		210,048,000	183,424,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			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
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							671,750,937,312,260.00	58,340,075,662	101,569,355,198.00
Grand Total:							671,751,777,834,168.00	58,340,162,633	101,570,767,235.00