



# Daily MTM Report

Daily summary for: 07/06/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 18/06/2012 Foreign Exchange Future			8.31300	8.36230		18.71	60,402,258.00	7,266	270,595.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,112.00000	1,063,000	25.97	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		0.00000	0,000	25.97	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		1,062.00000	1,013,000	25.77	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		0.00000	0,000	25.77	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,162.00000	1,113,000	26.17	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		0.00000	0,000	26.17	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		286.00000	243,000	18.17	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		24.00000	30,000	18.17	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	0,000	27.92	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,612.00000	1,563,000	27.92	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		73.00000	51,000	21.07	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		211.00000	238,000	21.07	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		42.00000	28,000	22.84	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		330.00000	365,000	22.84	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		30.00000	19,000	23.96	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		418.00000	456,000	23.96	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,362.00000	1,313,000	26.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	26.95	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		863.00000	814,000	24.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		1.00000	1,000	24.35	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		372.00000	326,000	17.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		10.00000	13,000	17.90	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		211.00000	171,000	18.44	0.00	0	7,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		49.00000	58,000	18.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		614.00000	565,000	20.15	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		2.00000	2,000	20.15	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		509.00000	549,000	25.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		21.00000	12,000	25.02	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		664.00000	615,000	20.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		2.00000	2,000	20.99	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		893.00000	940,000	28.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		5.00000	3,000	28.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		105.00000	77,000	19.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		143.00000	164,000	19.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,312.00000	1,263,000	26.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		0.00000	0,000	26.75	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		2.00000	2,000	21.83	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		714.00000	665,000	21.83	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		565.00000	516,000	19.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		3.00000	3,000	19.31	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		466.00000	418,000	17.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Put		4.00000	5,000	17.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		1,938.00000	1,987,000	37.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		0.00000	0,000	37.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.42450	8.47460		20.22	188,860,441.00	22,418	106,534.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,291.00000	1,242,000	18.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		16.00000	18,000	18.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,244.00000	1,194,000	18.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		19.00000	20,000	18.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,339.00000	1,290,000	18.73	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		14.00000	16,000	18.73	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		21.00000	23,000	18.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,196.00000	1,147,000	18.17	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		824.00000	857,000	23.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		199.00000	181,000	23.74	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		683.00000	640,000	18.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		108.00000	116,000	18.02	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		326.00000	299,000	21.22	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		451.00000	475,000	21.22	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		906.00000	941,000	24.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		181.00000	165,000	24.24	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		591.00000	619,000	22.22	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		266.00000	243,000	22.22	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		836.00000	791,000	17.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		61.00000	67,000	17.58	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		327.00000	347,000	20.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		402.00000	371,000	20.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		551.00000	514,000	18.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		176.00000	190,000	18.74	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		1,010.00000	961,000	17.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		35.00000	37,000	17.43	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,102.00000	1,053,000	17.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		27.00000	29,000	17.80	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		555.00000	582,000	21.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		280.00000	256,000	21.97	0.00	0	27,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		362.00000	333,000	20.72	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		387.00000	409,000	20.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call		614.00000	572,000	18.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put		139.00000	148,000	18.25	14,800.00	100	4,025.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call		471.00000	437,000	19.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put		246.00000	263,000	19.48	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put		991.00000	1,026,000	24.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call		166.00000	150,000	24.74	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put		744.00000	775,000	23.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call		219.00000	199,000	23.23	0.00	0	5,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.52540	8.57610		20.69	25,576.20	3	31,589.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		999.00000	949,000	17.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		123.00000	124,000	17.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		960.00000	913,000	17.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		134.00000	138,000	17.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,039.00000	989,000	17.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		113.00000	114,000	17.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		219.00000	225,000	18.43	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		795.00000	750,000	18.43	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		886.00000	909,000	22.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		362.00000	334,000	22.77	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		635.00000	595,000	19.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		359.00000	370,000	19.58	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		537.00000	553,000	20.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		513.00000	478,000	20.88	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		811.00000	833,000	22.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		387.00000	358,000	22.39	0.00	0	5,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.62810	8.67850		20.89	10,353,720.00	1,200	13,690.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		983.00000	943,000	18.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		255.00000	265,000	18.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		954.00000	914,000	18.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		276.00000	286,000	18.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,013.00000	972,000	18.28	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		235.00000	244,000	18.28	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		932.00000	955,000	22.28	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		510.00000	483,000	22.28	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		898.00000	858,000	18.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		320.00000	330,000	18.87	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.83480	8.88530		21.19	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		905.00000	867,000	21.46	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	8.98	Put		998.00000	1,010,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		888.00000	850,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,031.00000	1,043,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		922.00000	884,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		965.00000	977,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,304.00000	1,259,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		419.00000	424,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		1,012.00000	1,024,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		897.00000	859,000	21.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.55530	9.60080		22.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,799.00000	1,754,000	20.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		698.00000	699,000	20.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,777.00000	1,731,000	20.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		726.00000	726,000	20.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,822.00000	1,777,000	20.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		671.00000	672,000	20.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		451.00000	453,000	19.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,052.00000	2,008,000	19.08	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.62940	10.67490		23.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,457.00000	2,413,000	21.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		982.00000	984,000	21.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,436.00000	2,392,000	21.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,011.00000	1,013,000	21.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,478.00000	2,434,000	21.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		953.00000	955,000	21.61	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			8.31300	8.36230		18.71	91,443.00	11	70.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		12,519.00000	9,382,000	19.30	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		11,289.00000	13,082,000	19.30	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		10,486.00000	7,679,000	19.89	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		14,256.00000	16,379,000	19.89	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		15,037.00000	11,424,000	18.71	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		8,807.00000	10,124,000	18.71	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.42450	8.47460		20.22	0.00	0	860.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		87,667.00000	83,085,000	17.47	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		5,247.00000	5,675,000	17.47	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		83,571.00000	79,042,000	17.58	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		6,151.00000	6,632,000	17.58	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		91,862.00000	87,230,000	17.36	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		4,442.00000	4,820,000	17.36	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.52540	8.57610		20.69	0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		87,593.00000	82,959,000	18.09	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		17,303.00000	17,739,000	18.09	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		84,335.00000	79,737,000	18.23	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		19,045.00000	19,517,000	18.23	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		90,951.00000	86,283,000	17.96	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		15,661.00000	16,063,000	17.96	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.94000	12.93050		15.99	78,908,120.00	6,098	71,778.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		1,083.00000	1,091,000	21.62	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		3.00000	1,000	21.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,033.00000	1,042,000	21.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		3.00000	2,000	21.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,133.00000	1,141,000	21.91	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		3.00000	1,000	21.91	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,831.00000	1,840,000	20.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		1.00000	0,000	20.08	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		32.00000	27,000	18.07	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		462.00000	467,000	18.07	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.10720	13.09930		17.31	0.00	0	5,061.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		367.00000	361,000	18.36	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		718.00000	704,000	18.36	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		353.00000	346,000	18.51	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		754.00000	739,000	18.51	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		382.00000	376,000	18.21	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		683.00000	669,000	18.21	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,777.00000	1,785,000	17.39	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		28.00000	28,000	17.39	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.25850	13.25220		17.83	0.00	0	700.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,087.00000	1,081,000	15.99	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		285.00000	273,000	15.99	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,056.00000	1,050,000	16.07	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		304.00000	292,000	16.07	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,119.00000	1,113,000	15.92	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		267.00000	255,000	15.92	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10450	0.10580		23.24	7,628.50	73	520.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		114.00000	68,000	26.55	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		334.00000	418,000	26.55	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		6.00000	3,000	31.28	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,226.00000	1,353,000	31.28	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		789.00000	664,000	25.15	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		9.00000	14,000	25.15	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10600	0.10730		24.73	2,650.00	25	3,329.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,485.00000	1,367,000	21.21	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		55.00000	67,000	21.21	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		751.00000	667,000	22.81	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		321.00000	367,000	22.81	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,439.00000	2,310,000	23.21	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		9.00000	10,000	23.21	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10740	0.10880		23.63	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,665.00000	1,540,000	20.66	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		125.00000	140,000	20.66	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		984.00000	888,000	22.08	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		444.00000	488,000	22.08	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,565.00000	2,426,000	20.68	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		25.00000	26,000	20.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.44180	10.44940		14.62	5,262,667.20	504	46,866.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		143.00000	129,000	14.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		94.00000	87,000	14.79	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	10.45	Call		117.00000	102,000	14.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		118.00000	110,000	14.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		173.00000	160,000	14.97	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		74.00000	68,000	14.97	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		57.00000	52,000	15.14	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		206.00000	194,000	15.14	46,560.00	240	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		652.00000	644,000	17.90	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		3.00000	2,000	17.90	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		850.00000	843,000	19.96	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		1.00000	1,000	19.96	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,000.00000	992,000	21.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		1.00000	0,000	21.50	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		602.00000	595,000	17.38	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		3.00000	3,000	17.38	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		12.00000	11,000	16.00	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		411.00000	403,000	16.00	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		181.00000	173,000	15.28	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		80.00000	65,000	15.28	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.59030	10.59860		16.46	3,060,596.70	289	17,136.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		333.00000	317,000	16.95	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		460.00000	452,000	16.95	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		316.00000	300,000	17.14	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		493.00000	485,000	17.14	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		350.00000	335,000	16.76	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		427.00000	420,000	16.76	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	9.45	Call		1,176.00000	1,166,000	14.80	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		27.00000	26,000	14.80	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		907.00000	896,000	14.49	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		58.00000	56,000	14.49	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		851.00000	844,000	18.98	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call		200.00000	184,000	18.98	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call		578.00000	564,000	15.22	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put		179.00000	174,000	15.22	0.00	0	1,500.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.72850	10.73840		17.10	0.00	0	20,612.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		692.00000	674,000	16.00	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		344.00000	336,000	16.00	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		668.00000	650,000	16.16	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		370.00000	362,000	16.16	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		717.00000	699,000	15.85	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		319.00000	311,000	15.85	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.12190	11.14160		17.41	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		861.00000	825,000	18.03	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,212.00000	1,196,000	18.03	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		846.00000	810,000	18.11	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,247.00000	1,231,000	18.11	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		877.00000	841,000	17.95	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,178.00000	1,162,000	17.95	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			438.14500	437.08300			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			444.46500	443.39200			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	02/08/2012	Index Future			396.72600	395.88800			3,967,260.00	1	1,005.00
ALBI	On	01/11/2012	Index Future			402.44800	401.60300			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.32560	8.37490		19.97	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Call		122.00000	98,000	21.33	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Put		247.00000	272,000	21.33	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Call		119.00000	96,000	21.43	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Put		254.00000	280,000	21.43	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Call		125.00000	101,000	21.24	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Put		240.00000	265,000	21.24	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put		104.00000	118,000	19.36	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call		229.00000	194,000	19.36	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call		976.00000	927,000	21.94	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Put		1.00000	1,000	21.94	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.25570	8.26260		14.94	4,251,685.50	515	13,531.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		615.00000	607,000	20.61	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		2.00000	1,000	20.61	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		565.00000	558,000	19.83	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		2.00000	2,000	19.83	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.60	Call		664.00000	657,000	21.39	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.60	Put		1.00000	1,000	21.39	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.29950	8.30670		16.14	2,074,875.00	250	3,404.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.24	Call		327.00000	314,000	16.13	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.24	Put		257.00000	251,000	16.13	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.29	Call		302.00000	289,000	16.14	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	8.29	Put		282.00000	276,000	16.14	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		354.00000	340,000	16.12	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		234.00000	227,000	16.12	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.34270	8.35250		16.25	0.00	0	2,050.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		535.00000	517,000	15.94	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		272.00000	264,000	15.94	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		508.00000	490,000	16.00	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		295.00000	287,000	16.00	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		564.00000	545,000	15.89	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		251.00000	242,000	15.89	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future			8.38720	8.39950		16.26	0.00	0	2,000.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.37	Call		509.00000	487,000	16.21	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.37	Put		478.00000	468,000	16.21	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.42	Call		488.00000	466,000	16.29	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.42	Put		507.00000	497,000	16.29	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.32	Call		531.00000	509,000	16.14	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.32	Put		450.00000	440,000	16.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.59660	9.60530		17.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,609.00000	2,585,000	17.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		304.00000	288,000	17.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,567.00000	2,543,000	16.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		312.00000	296,000	16.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,651.00000	2,627,000	17.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		296.00000	280,000	17.11	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	18/06/2012	Foreign Exchange Future			8.11590	8.09590		12.49	397,679.10	49	45.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		59.00000	57,000	13.01	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		113.00000	91,000	13.01	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		44.00000	42,000	13.52	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		148.00000	126,000	13.52	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		78.00000	78,000	12.49	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		82.00000	62,000	12.49	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.20880	8.18850		14.26	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		547.00000	563,000	13.81	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		67.00000	63,000	13.81	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		507.00000	523,000	13.77	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		77.00000	73,000	13.77	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		587.00000	603,000	13.85	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		57.00000	53,000	13.85	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.29280	8.27310		14.54	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		614.00000	625,000	13.95	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		145.00000	136,000	13.95	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		579.00000	589,000	13.91	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		160.00000	150,000	13.91	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		650.00000	661,000	13.98	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		131.00000	122,000	13.98	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.31900	0.35220			0.00	0	2,835.00
CF CANOn	18/06/2012	Can-Do Future				0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	18/06/2012	Can-Do Future			0.00020	0.00050			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.01880	0.02680			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			8.69640	8.70460		15.68	31,698,378.00	3,645	25,745.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		17.00000	12,000	19.35	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		412.00000	416,000	19.35	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		14.00000	9,000	19.81	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		459.00000	463,000	19.81	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		22.00000	16,000	18.89	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		367.00000	370,000	18.89	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.83140	8.84150		18.32	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		385.00000	374,000	17.91	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		294.00000	293,000	17.91	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		364.00000	353,000	18.11	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		323.00000	322,000	18.11	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		408.00000	397,000	17.71	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		267.00000	266,000	17.71	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.95990	8.97180		19.93	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		736.00000	723,000	18.34	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		270.00000	269,000	18.34	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		707.00000	696,000	18.52	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		291.00000	292,000	18.52	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		766.00000	753,000	18.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		250.00000	249,000	18.26	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry			8.32690	8.37620		20.06	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Call		635.00000	587,000	19.07	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Put		9.00000	10,000	19.07	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Call		625.00000	578,000	19.00	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put		9.00000	11,000	19.00	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		644.00000	597,000	19.14	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		8.00000	10,000	19.14	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		978.00000	929,000	21.67	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		2.00000	2,000	21.67	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		108.00000	122,000	19.45	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		234.00000	199,000	19.45	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		664.00000	616,000	19.29	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		8.00000	9,000	19.29	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		258.00000	283,000	21.49	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		124.00000	100,000	21.49	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.36680	8.41640		20.05	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		655.00000	609,000	17.59	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		39.00000	42,000	17.59	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		646.00000	601,000	17.61	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		40.00000	44,000	17.61	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		663.00000	617,000	17.57	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		37.00000	40,000	17.57	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		1,024.00000	975,000	17.80	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	7.40	Put		8.00000	8,000	17.80	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		180.00000	194,000	19.51	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		346.00000	311,000	19.51	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call		723.00000	677,000	17.43	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		27.00000	30,000	17.43	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put		327.00000	350,000	21.08	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call		233.00000	207,000	21.08	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.40440	8.45430		20.33	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		684.00000	641,000	17.93	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		80.00000	87,000	17.93	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		676.00000	633,000	17.96	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		82.00000	89,000	17.96	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		691.00000	648,000	17.91	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		77.00000	84,000	17.91	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,075.00000	1,026,000	17.95	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		21.00000	22,000	17.95	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		226.00000	243,000	19.56	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		430.00000	397,000	19.56	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		786.00000	742,000	17.63	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		52.00000	58,000	17.63	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put		374.00000	396,000	20.92	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		318.00000	290,000	20.92	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.43710	8.48730		20.47	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		708.00000	664,000	18.13	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		121.00000	127,000	18.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	7.91	Call		701.00000	658,000	18.15	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		124.00000	131,000	18.15	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		715.00000	671,000	18.10	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		118.00000	124,000	18.10	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,121.00000	1,072,000	17.92	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		34.00000	35,000	17.92	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		260.00000	275,000	19.48	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		497.00000	462,000	19.48	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call		842.00000	796,000	17.68	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put		75.00000	79,000	17.68	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put		408.00000	428,000	20.76	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		385.00000	355,000	20.76	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.47500	8.52550		20.59	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		775.00000	731,000	18.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		150.00000	156,000	18.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		768.00000	724,000	18.20	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		153.00000	159,000	18.20	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		782.00000	737,000	18.14	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		147.00000	152,000	18.14	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,173.00000	1,124,000	17.71	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		48.00000	49,000	17.71	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		295.00000	306,000	19.40	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		570.00000	531,000	19.40	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		904.00000	857,000	17.70	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put		99.00000	102,000	17.70	0.00	0	8,220.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.51	Call		458.00000	424,000	20.63	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		443.00000	459,000	20.63	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.50950	8.56020		20.51	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call		525.00000	488,000	20.51	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		465.00000	479,000	20.51	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call		521.00000	484,000	20.55	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put		471.00000	485,000	20.55	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		529.00000	491,000	20.47	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put		459.00000	472,000	20.47	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call		960.00000	911,000	17.72	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put		120.00000	122,000	17.72	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.53960	8.59030		20.64	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		573.00000	537,000	20.42	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		483.00000	497,000	20.42	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		569.00000	533,000	20.46	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		489.00000	503,000	20.46	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		577.00000	541,000	20.38	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		477.00000	491,000	20.38	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		1,004.00000	956,000	17.68	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		134.00000	136,000	17.68	0.00	0	7,530.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/08/2012	Bond Future			9.46000	9.48200			0.00	0	4,220.00
ES33	On	02/08/2012	Bond Future	9.50	Call		139.00000	310,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.50	Put		0.00000	0,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.51	Call		217.00000	388,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.51	Put		0.00000	0,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.49	Call		62.00000	233,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.49	Put		0.00000	0,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.55600	9.57800			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		599.00000	430,000		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		521.00000	353,000		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		676.00000	508,000		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			397.77800	396.94200			115,355,620.00	29	265.00
GOVI	On	02/08/2012	GOVI	390.00	Call		69,420.00000	77,780,000		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		69,320.00000	77,680,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		69,520.00000	77,880,000		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			403.51500	402.67200			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		6,720.00000	15,150,000		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	01/11/2012	GOVI	402.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		6,620.00000	15,050,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		6,820.00000	15,250,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		0.00000	0,000		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			174.24200	173.84700			10,454,520.00	6	592.00
IGOV	On	01/11/2012	Index Future			176.75500	176.35600			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
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.56000	5.55000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.48000	5.48000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.43000	5.41000			0.00	0	44,760.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.36000	5.34000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			5.35000	5.33000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.35000	5.33000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.37000	5.36000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.42000	5.42000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			5.57000	5.57000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.75000	5.75000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.93000	5.95000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.40580	6.40450		15.84	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		138.00000	137,000	16.29	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		34.00000	31,000	16.29	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		105.00000	102,000	16.07	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		51.00000	46,000	16.07	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		176.00000	175,000	16.52	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		22.00000	19,000	16.52	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.46510	6.46500		13.92	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		321.00000	318,000	13.88	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		99.00000	96,000	13.88	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		289.00000	285,000	13.89	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		117.00000	113,000	13.89	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		355.00000	352,000	13.87	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		83.00000	80,000	13.87	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.50700	6.50880		15.95	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		394.00000	385,000	15.81	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	14/12/2012	Foreign Exchange Future		6.34	Put		223.00000	215,000	15.81	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Call		367.00000	358,000	15.85	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Put		246.00000	238,000	15.85	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Call		422.00000	413,000	15.77	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Put		201.00000	193,000	15.77	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.26400	6.29700		2.57	0.00	0	15,070.00
R157	On	02/08/2012	Bond Future	8.00	Call		5,175.00000	5,279,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		0.00000	1,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		5,323.00000	5,426,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		5,028.00000	5,131,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		1.00000	0,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put		762.00000	692,000	2.51	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Call		301.00000	335,000	2.51	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		425.00000	375,000	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		590.00000	644,000	2.55	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		996.00000	1,070,000	2.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		209.00000	179,000	2.58	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		2,055.00000	2,151,000	2.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		36.00000	29,000	2.68	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.31000	6.34600		2.86	0.00	0	100.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,119.00000	2,200,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		260.00000	238,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,234.00000	2,317,000	2.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	7.05	Put		235.00000	214,000	2.98	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,007.00000	2,086,000	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		289.00000	265,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.35400	6.39600		2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,652.00000	1,719,000	2.85	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		738.00000	696,000	2.85	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,736.00000	1,805,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		694.00000	654,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,569.00000	1,635,000	2.84	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		784.00000	740,000	2.84	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			8.29500	8.33100		11.40	49,891,585.53	417	34,845.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,581.00000	4,829,000	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		759.00000	671,000	11.63	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,928.00000	5,184,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		662.00000	582,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,244.00000	4,482,000	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		869.00000	770,000	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		2,522.00000	2,323,000	11.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		1,762.00000	1,900,000	11.24	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		3,981.00000	4,212,000	11.55	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	8.66	Put		965.00000	859,000	11.55	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		6,784.00000	6,477,000	10.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		273.00000	303,000	10.86	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		5,911.00000	5,617,000	10.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		402.00000	445,000	10.93	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,650.00000	4,899,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		739.00000	652,000	11.64	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,050.00000	3,796,000	11.08	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		900.00000	983,000	11.08	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		6,388.00000	6,674,000	11.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		371.00000	320,000	11.86	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		6,429.00000	6,127,000	10.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		320.00000	355,000	10.89	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		1,981.00000	2,130,000	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,271.00000	2,083,000	11.27	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.37200	8.41000		13.06	0.00	0	100.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,741.00000	5,951,000	13.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		2,686.00000	2,547,000	13.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,022.00000	6,238,000	13.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,527.00000	2,394,000	13.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,465.00000	5,670,000	13.24	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		2,852.00000	2,708,000	13.24	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call		6,136.00000	6,355,000	13.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put		2,466.00000	2,336,000	13.34	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put		7,389.00000	7,136,000	12.69	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	7.82	Call		1,803.00000	1,899,000	12.69	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.45400	8.49400		13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,337.00000	5,517,000	13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,283.00000	5,104,000	13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,570.00000	5,755,000	13.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,069.00000	4,895,000	13.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,116.00000	5,290,000	13.77	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,512.00000	5,326,000	13.77	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			219.40674	219.36669			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		1,367.00000	1,407,000		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		1,317.00000	1,357,000		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		1,417.00000	1,457,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.10546	256.03988			0.00	0	1,839.00
R197	On	02/08/2012	Bond Future	257.00	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
R197	On	02/08/2012	Bond Future	257.00	Put		960.00000	895,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put		1,010.00000	945,000		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		910.00000	845,000		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			5.35300	5.42700		1.91	0.00	0	2,666.00
R201	On	02/08/2012	Bond Future	7.50	Call		4,636.00000	4,806,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		4,745.00000	4,915,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		4,527.00000	4,698,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.28900	5.37300		1.94	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		2,330.00000	2,495,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		32.00000	23,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		2,426.00000	2,592,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		28.00000	20,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		2,235.00000	2,399,000	2.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		38.00000	28,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.17600	5.27700		1.91	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,889.00000	2,046,000	1.98	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		142.00000	115,000	1.98	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,965.00000	2,124,000	1.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future	6.30	Put		129.00000	104,000	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,813.00000	1,968,000	1.97	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		154.00000	126,000	1.97	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			187.99262	187.94244			0.00	0	45,107.00
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		3,058.00000	3,007,000		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		3,108.00000	3,057,000		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		3,008.00000	2,957,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			6.89400	6.95200		4.94	577,663,059.00	5,300	8,034.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,522.00000	6,776,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1.00000	1,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,724.00000	6,978,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1.00000	1,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		6,320.00000	6,573,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		2.00000	1,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		1,832.00000	1,634,000	4.82	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		276.00000	333,000	4.82	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,084.00000	936,000	4.90	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	6.85	Call		636.00000	742,000	4.90	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,355.00000	1,521,000	5.01	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		492.00000	404,000	5.01	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,710.00000	2,934,000	5.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		130.00000	100,000	5.18	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.96100	7.02200		5.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,512.00000	3,710,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		522.00000	465,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,672.00000	3,873,000	6.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		481.00000	426,000	6.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,354.00000	3,548,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		566.00000	505,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.03200	7.09900		5.39	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		918.00000	1,001,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,324.00000	3,142,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		984.00000	1,071,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,187.00000	3,008,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		856.00000	934,000	5.26	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,466.00000	3,279,000	5.26	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.21700	7.26900		6.28	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	8.50	Call		6,112.00000	6,376,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		13.00000	9,000	6.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.55	Call		6,347.00000	6,612,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		10.00000	7,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,877.00000	6,140,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		17.00000	12,000	6.85	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.28700	7.34200		7.10	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,956.00000	4,158,000	7.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		756.00000	685,000	7.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,138.00000	4,345,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		700.00000	634,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,776.00000	3,974,000	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		815.00000	740,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.36100	7.42100		7.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,101.00000	4,293,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,390.00000	1,296,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,260.00000	4,455,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,319.00000	1,228,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,944.00000	4,132,000	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,464.00000	1,366,000	7.48	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.24200	5.24700		1.06	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,747.00000	2,754,000	1.18	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	7.25	Put		0.00000	0,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,815.00000	2,822,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,680.00000	2,687,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.18	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.10500	5.11000		0.96	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		1,050.00000	1,055,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		20.00000	20,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		1,104.00000	1,109,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		17.00000	16,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		996.00000	1,001,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		24.00000	23,000	1.03	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.82500	4.83800		0.82	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		1,091.00000	1,101,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		43.00000	41,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		1,131.00000	1,142,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		38.00000	37,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		1,051.00000	1,062,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		47.00000	47,000	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			7.55100	7.59300		7.50	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,181.00000	6,408,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		26.00000	20,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,430.00000	6,658,000	8.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.80	Put		20.00000	15,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,931.00000	6,157,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		32.00000	25,000	8.12	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.62500	7.66900		8.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,063.00000	4,229,000	8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,002.00000	931,000	8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,252.00000	4,422,000	8.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		933.00000	866,000	8.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,877.00000	4,039,000	8.78	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,074.00000	1,000,000	8.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.70500	7.75200		8.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,290.00000	4,446,000	8.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,745.00000	1,657,000	8.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,457.00000	4,616,000	9.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,661.00000	1,576,000	9.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,126.00000	4,279,000	8.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		1,833.00000	1,741,000	8.94	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			7.65700	7.69900		8.39	0.00	0	9,382.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,096.00000	6,338,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		49.00000	38,000	9.13	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.80	Call		6,362.00000	6,606,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		39.00000	31,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,830.00000	6,070,000	9.09	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		59.00000	47,000	9.09	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,330.00000	3,115,000	8.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		276.00000	314,000	8.11	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		1,957.00000	1,788,000	8.27	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		754.00000	837,000	8.27	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,602.00000	1,741,000	8.43	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		999.00000	885,000	8.43	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,515.00000	3,723,000	8.76	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		282.00000	237,000	8.76	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.73000	7.77300		9.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,036.00000	4,203,000	10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,299.00000	1,214,000	10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,232.00000	4,403,000	10.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,214.00000	1,133,000	10.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,844.00000	4,007,000	10.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,389.00000	1,300,000	10.22	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.80600	7.85200		9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,521.00000	3,663,000	9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,685.00000	2,565,000	9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,680.00000	3,825,000	9.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,563.00000	2,446,000	9.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,369.00000	3,507,000	9.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	7.95	Put		2,814.00000	2,690,000	9.84	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			8.84600	8.86700		15.72	80,463,327.00	1,050	28,787.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,681.00000	3,789,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		791.00000	735,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		3,952.00000	4,065,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		698.00000	647,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,416.00000	3,519,000	15.97	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		893.00000	832,000	15.97	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.91800	8.93900		18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,793.00000	3,869,000	18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,327.00000	3,241,000	18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		3,995.00000	4,075,000	18.93	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,150.00000	3,068,000	18.93	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,599.00000	3,673,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,515.00000	3,427,000	18.83	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.99300	9.01600		19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,686.00000	4,769,000	19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		4,807.00000	4,716,000	19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,877.00000	4,963,000	19.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	9.05	Put		4,620.00000	4,532,000	19.22	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,503.00000	4,584,000	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,006.00000	4,912,000	19.14	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			141.87882	141.84112			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		1,159.00000	1,121,000		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		1,209.00000	1,171,000		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		1,109.00000	1,071,000		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			120.04304	119.93677			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.00	Call		0.00000	43,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Put		63.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Put		113.00000	7,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Call		0.00000	93,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/08/2012	Bond Future	119.95	Put		13.00000	0,000		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			117.60514	117.47436			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		526.00000	395,000		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		576.00000	445,000		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		476.00000	345,000		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			8.72800	8.75400		14.05	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,417.00000	4,572,000	14.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		584.00000	531,000	14.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,716.00000	4,876,000	14.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		512.00000	463,000	14.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,125.00000	4,274,000	14.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		667.00000	607,000	14.27	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.80400	8.83100		16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,296.00000	4,409,000	16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		2,980.00000	2,880,000	16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,517.00000	4,633,000	16.90	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		2,817.00000	2,720,000	16.90	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,085.00000	4,194,000	16.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,155.00000	3,051,000	16.82	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	07/02/2013	Bond Future			8.88600	8.91500		17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,135.00000	5,250,000	17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,480.00000	4,370,000	17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,340.00000	5,457,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,303.00000	4,195,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		4,939.00000	5,051,000	17.06	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,668.00000	4,555,000	17.06	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			8.87900	8.89500			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		781.00000	650,000		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		698.00000	567,000		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		864.00000	733,000		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			1.30590	1.31360		17.44	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,637.00000	1,559,000	25.80	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		1.00000	0,000	25.80	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		1,139.00000	1,062,000	22.40	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		3.00000	3,000	22.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		2,136.00000	2,059,000	26.39	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000	26.39	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.32110	1.32880		19.71	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		1,301.00000	1,228,000	18.47	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		121.00000	125,000	18.47	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		941.00000	875,000	19.05	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		261.00000	272,000	19.05	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,733.00000	1,650,000	17.96	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		53.00000	47,000	17.96	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.33550	1.34270		20.74	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		1,437.00000	1,367,000	19.07	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		290.00000	292,000	19.07	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		1,125.00000	1,059,000	19.59	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		478.00000	484,000	19.59	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,808.00000	1,735,000	18.68	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		161.00000	160,000	18.68	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>1,223,254,449.73</b>	<b>49,489</b>	<b>1,456,731.00</b>

**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			150,000,000,000.00	1,500,000	10,000,000.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	37,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			10,700,000,000.00	107,000	16,006,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	9,691,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		7,100,000,000.00		71,000	71,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		3,000,000,000.00		30,000	730,000.00
ABL8B	On	19/09/2013			100.00000	100.00000		3,000,000,000,000.00		30,000,000	10,000,000.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN35	On	02/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN53	On	01/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			5,200,000,000.00	52,000	7,152,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			6,300,000,000.00	63,000	6,963,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			6,100,000,000.00	61,000	10,278,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL01L	On	30/05/2015	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
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	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
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	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
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL166On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL167On	20/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL168On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL169On	20/06/2017	Spot Bond			1.75000	1.75000			0.00	0	0.00
ACL170On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL171On	30/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL172On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AER010On	18/11/2016	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
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,000,000.00
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			1,300,000,000.00	13,000	17,213,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			3,200,000,000.00	32,000	32,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BAYA22	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			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
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP58	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BCP59	On	17/08/2012			100.00000	100.00000			0.00	0	0.00
BCP60	On	07/09/2012			100.00000	100.00000		70,000,000,000,000.00		700,000,000	300,000,000.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302On	18/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A1On	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A2On	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A3On	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22BOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22COn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			8,900,000,000.00	89,000	4,489,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	1,000.00000			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BSR08	On	07/12/2012			100.00000	100.00000		20,000,000,000.00	200,000,000	100,000,000.00	
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000		3,300,000,000.00	33,000	4,333,000.00	
CBL08	On	02/11/2016			100.00000	100.00000		2,200,000,000.00	22,000	22,000.00	
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000		7,300,000,000.00	73,000	12,073,000.00	
CBL12	On	06/09/2018			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019			100.00000	100.00000			0.00	0	0.00

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			23,100,000,000.00	231,000	20,077,000.00
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			3,470,000,000,000.00	34,700,000	70,200,000.00
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			400,000,000,000.00	4,000,000	2,000,000.00
CIG01	On	06/06/2015	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			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
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On	06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On	23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On	24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On	29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194On	31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00



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			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00

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			100.00000	100.00000			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
CLN276	On	24/05/2017			100.00000	100.00000			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	100.00000			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	100.00000			0.00	0	45,000,000.00
CLN279	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	3,625,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	225,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
CPL006	On	10/09/2012			100.00000	100.00000		35,000,000,000,000.00	350,000,000	350,000,000	350,000,000.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			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
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		28,100,000,000.00		281,000	84,652,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		3,300,000,000.00		33,000	141,581,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,550,000,000.00	1,000,000	629,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	8.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ177L	On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	51,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			675,250,000.00	73,000	467,572,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			140,000,000.00	14,000	474,999,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			50,012,350,000.00	6,371,000	14,739,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			1,022,745,000,000.00	136,366,000	1,261,477,574.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			4,800,000,000.00	48,000	6,427,000.00
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	0.00
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	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC117	On	15/06/2016			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500				0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500				0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC71	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
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS67	On	25/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	100.00000		30,000,000,000,000.00	300,000,000	200,000,000.00	
FRS72	On	09/11/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000		1,700,000,000,000.00	17,000	1,717,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000		12,800,000,000,000.00	128,000	128,000.00	
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		693,000,000,000.00	77,000	4,877,000.00	
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		17,500,000,000,000.00	175,000,000	175,000,000.00	
FTG1	On	05/09/2016	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
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500				0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000				0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	18/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	06/08/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
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	3,000,000.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	325,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000		110,000,000,000.00		1,100,000	7,222,000.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000		300,000,000,000.00		3,000,000	1,500,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		11,600,000,000.00		116,000	30,116,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		2,800,000,000.00		28,000	29,828,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On	17/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
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		4,600,000,000,000.00		46,000,000	46,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		13,600,000,000,000.00		136,000,000	71,250,000.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012			100.00000	100.00000			0.00	0	0.00
ING156	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
ING157	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
ING158	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			4,800,000,000.00	48,000	48,000.00
IPL5	On	28/09/2015	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
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			7,000,000,000.00	70,000	1,370,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		15,000,000,000,000.00		150,000,000	150,000,000.00
IVA237	On	13/09/2012			100.00000	100.00000		37,900,000,000,000.00		379,000,000	321,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012	Spot Bond			100.00000	100.00000		15,000,000,000,000.00	150,000,000.00	150,000,000	75,000,000.00
MAQ01	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015	Spot Bond			100.00000	100.00000			0.00	0	133,350,000.00
MBP01	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	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
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			144,000,000.00	18,000	18,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	101,600,000.00
MFS1A'On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A'On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000		4,700,000,000.00		47,000	15,947,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	8.78500			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	100.00000			0.00	0	22,000,000.00
MQB02 On	31/05/2017	Spot Bond			8.00000	8.00000		312,000,000.00		39,000	10,039,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		10,500,000,000.00		105,000	2,705,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		6,600,000,000.00		66,000	3,966,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	06/09/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		6,200,000,000.00		62,000	8,762,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		0.00		0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		2,900,000,000.00		29,000	6,329,000.00
NBK4	On	28/10/2024			100.00000	100.00000		0.00		0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	200,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000		10,300,000,000.00		103,000	9,903,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,910,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2015			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500				0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000				0.00	0	60,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000				0.00	0	124,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000				0.00	0	7,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000				0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000				0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000				0.00	0	164,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,000,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			18,600,000.00	186,000	97,054,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2B1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.23000	6.26000		187,758,225,138,120.00	30,137,756,844	19,707,484,675.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.24500	8.28000		110,902,756,437,635.00	13,450,910,423	9,061,991,579.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			217.55424	217.48098			0.00	0	1,143,000,000.00
R197	On	07/12/2023			2.01500	2.01500		270,803,517,075.00	134,393,805	962,627,269.00	
R201	On	21/12/2014			5.37000	5.44000		11,821,851,777,720.00	2,201,462,156	2,900,612,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.40000	2.40000			290,662,809,600.00	121,109,504	1,242,844,702.00
R203	On	15/09/2017	Spot Bond			6.85000	6.90500			17,803,500,720,000.00	2,599,051,200	7,454,020,961.00
R204	On	21/12/2018	Spot Bond			7.17000	7.22000			14,584,789,908,840.00	2,034,140,852	4,952,067,163.00
R205	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.28000	5.28500			13,046,377,344,000.00	2,470,904,800	4,133,578,230.00
R207	On	15/01/2020	Spot Bond			7.50000	7.54000			11,949,806,250,000.00	1,593,307,500	6,590,337,800.00
R208	On	31/03/2021	Spot Bond			7.61000	7.65000			50,935,208,729,540.00	6,693,194,314	8,122,240,381.00
R209	On	31/03/2036	Spot Bond			8.80000	8.82000			17,261,942,790,400.00	1,961,584,408	11,080,915,839.00
R210	On	31/03/2028	Spot Bond			2.40000	2.40000			190,562,976,000.00	79,401,240	876,321,120.00
R211	On	31/01/2017	Spot Bond			0.68000	0.69500			31,429,987,600.00	46,220,570	2,327,130,285.00
R212	On	31/01/2022	Spot Bond			2.02000	2.03000			2,170,478,385,000.00	1,074,494,250	1,585,842,743.00
R213	On	28/02/2031	Spot Bond			8.68000	8.70500			23,339,415,036,000.00	2,688,872,700	3,118,702,700.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			14,034,650,500,000.00	2,159,177,000	5,756,653,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	25/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	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
RCSC0	On	06/06/2013	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	06/09/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000		1,800,000,000,000.00		18,000,000	9,000,000.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000		47,000,000,000.00		470,000	17,735,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	3,842,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,207,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	10.05000			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	100.00000			0.00	0	800,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS25	On	24/05/2019	Spot Bond			8.00000	8.00000			1,248,000,000.00	156,000	156,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	2,732,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	49,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,700,000,000.00	37,000	37,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN006	On	21/12/2014			100.00000	100.00000			0.00	0	0.00
SSN007	On	15/01/2020			7.25000	7.25000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN876On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN906On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN907On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN908On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN910On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN911On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN915	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN921	On	22/06/2012			100.00000	100.00000			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	100.00000			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	5,852.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	15,223.00
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	141,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A8	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A9	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B3	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
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	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
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			3,700,000,000.00	37,000	3,137,000.00
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			9,600,000,000.00	96,000	1,024,996,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			6,006,200,000,000.00	60,062,000	280,270,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	324,218,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	191,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			18,800,000,000.00	188,000	19,888,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR045	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD004	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			56,800,000,000.00	568,000	57,292,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	110,000,000.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>762,874,381,907,530.00</b>	<b>72,444,129,566</b>	<b>102,532,789,096.00</b>
<b>Grand Total:</b>							<b>762,875,605,161,980.00</b>	<b>72,444,179,055</b>	<b>102,534,245,827.00</b>