

# Daily MTM Report

Daily summary for: 17/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 18/06/2012 Foreign Exchange Future			8.37570	8.33510		17.56	81,202,411.50	9,695	285,749.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,086.00000	1,127,000	19.84	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		1.00000	1,000	19.84	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		1,037.00000	1,077,000	19.41	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		2.00000	1,000	19.41	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,136.00000	1,177,000	20.26	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		1.00000	1,000	20.26	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		305.00000	334,000	16.37	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		70.00000	58,000	16.37	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	0,000	24.05	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,585.00000	1,626,000	24.05	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		117.00000	131,000	18.73	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		282.00000	255,000	18.73	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		82.00000	92,000	19.91	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		397.00000	366,000	19.91	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		65.00000	73,000	20.70	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		480.00000	447,000	20.70	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,336.00000	1,376,000	21.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		1.00000	0,000	21.94	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		838.00000	878,000	17.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		3.00000	2,000	17.73	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		377.00000	409,000	15.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		42.00000	33,000	15.90	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		243.00000	267,000	16.85	267,000.00	1,000	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		108.00000	91,000	16.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		597.00000	635,000	16.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		12.00000	9,000	16.58	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		567.00000	533,000	21.54	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		52.00000	59,000	21.54	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		645.00000	683,000	16.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		10.00000	7,000	16.81	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		938.00000	900,000	24.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		23.00000	26,000	24.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		149.00000	166,000	17.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		214.00000	190,000	17.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,286.00000	1,326,000	21.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		1.00000	0,000	21.52	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		8.00000	6,000	17.04	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		693.00000	732,000	17.04	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		551.00000	588,000	16.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		16.00000	12,000	16.35	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	17/09/2012	Foreign Exchange Future			8.48400	8.44170		18.04	11,504,304.00	1,356	35,189.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,257.00000	1,299,000	16.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		15.00000	15,000	16.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,209.00000	1,251,000	16.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		17.00000	17,000	16.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,305.00000	1,348,000	17.15	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		13.00000	14,000	17.15	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		19.00000	19,000	16.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,161.00000	1,203,000	16.62	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		826.00000	805,000	21.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		168.00000	189,000	21.07	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		639.00000	681,000	16.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		97.00000	97,000	16.01	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		285.00000	315,000	18.74	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		443.00000	431,000	18.74	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		911.00000	888,000	21.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		153.00000	172,000	21.54	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		587.00000	571,000	19.67	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		229.00000	255,000	19.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		796.00000	838,000	15.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		54.00000	54,000	15.70	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		315.00000	308,000	17.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		357.00000	392,000	17.81	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		505.00000	544,000	16.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		163.00000	160,000	16.46	0.00	0	2,000.00

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	7.50	Call		973.00000	1,015,000	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		31.00000	31,000	15.90	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,066.00000	1,109,000	16.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		24.00000	25,000	16.26	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		550.00000	535,000	19.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		242.00000	269,000	19.43	0.00	0	20,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		319.00000	351,000	18.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		377.00000	367,000	18.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.58630	8.54220		18.49	257,589.00	30	28,374.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		941.00000	982,000	15.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		99.00000	96,000	15.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		903.00000	941,000	15.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		111.00000	105,000	15.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		982.00000	1,023,000	15.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		90.00000	87,000	15.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		188.00000	181,000	16.24	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		730.00000	767,000	16.24	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		863.00000	841,000	20.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		305.00000	327,000	20.36	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		568.00000	599,000	17.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		326.00000	313,000	17.22	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		505.00000	489,000	18.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		447.00000	475,000	18.49	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		786.00000	765,000	19.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		328.00000	351,000	19.99	0.00	0	5,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future			8.69540	8.64890		18.60	0.00	0	9,495.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		907.00000	947,000	16.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		208.00000	202,000	16.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		876.00000	916,000	16.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		227.00000	221,000	16.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		939.00000	979,000	15.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		190.00000	184,000	15.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		884.00000	866,000	19.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		433.00000	461,000	19.85	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		817.00000	856,000	16.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		268.00000	261,000	16.45	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.90220	8.85410		18.86	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		778.00000	812,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		902.00000	888,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		761.00000	795,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		935.00000	921,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		795.00000	830,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		869.00000	856,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,190.00000	1,229,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		336.00000	327,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		917.00000	903,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		771.00000	805,000	19.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.59280	9.54830		19.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,606.00000	1,645,000	17.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		558.00000	552,000	17.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,581.00000	1,619,000	17.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		583.00000	576,000	17.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,632.00000	1,671,000	17.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		534.00000	528,000	17.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		344.00000	336,000	16.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,892.00000	1,929,000	16.47	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.66690	10.62240		21.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,218.00000	2,257,000	18.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		796.00000	790,000	18.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,196.00000	2,235,000	18.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		824.00000	818,000	18.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,240.00000	2,279,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		768.00000	762,000	18.74	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.37570	8.33510		17.56	0.00	0	672.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			16,752.00000	18,656,000	17.56	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			18,242.00000	16,086,000	17.56	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			14,869.00000	16,593,000	17.95	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			21,359.00000	19,023,000	17.95	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			19,015.00000	21,108,000	17.32	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			15,505.00000	13,538,000	17.32	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future				8.48400	8.44170		18.04	0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call			83,751.00000	87,982,000	15.62	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put			4,621.00000	4,622,000	15.62	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call			79,570.00000	83,787,000	15.70	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	17/09/2012	Foreign Exchange Future	7.70	Put		5,440.00000	5,427,000	15.70		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		88,028.00000	92,268,000	15.54		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		3,898.00000	3,908,000	15.54		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.58630	8.54220		18.49		0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		81,461.00000	85,181,000	15.95		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		14,561.00000	13,871,000	15.95		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		78,047.00000	81,739,000	16.06		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		16,147.00000	15,429,000	16.06		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		84,977.00000	88,727,000	15.83		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		13,077.00000	12,417,000	15.83		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			13.24600	13.26730		15.58	185,444.00		14	74,084.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		1,423.00000	1,402,000	19.01		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		6.00000	6,000	19.01		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		1,374.00000	1,353,000	18.88		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		7.00000	7,000	18.88		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		1,472.00000	1,451,000	19.14		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		5.00000	5,000	19.14		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		2,168.00000	2,146,000	20.96		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		1.00000	0,000	20.96		0.00	0	24,000.00
£ / R On	18/06/2012	Foreign Exchange Future	12.50	Put		22.00000	22,000	14.43		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	12.50	Call		789.00000	768,000	14.43		0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.41000	13.43060		15.54	4,505,760.00		336	2,285.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call		459.00000	468,000	15.68		0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put		478.00000	508,000	15.68		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	13.50	Call		440.00000	449,000	15.82	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		509.00000	539,000	15.82	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		478.00000	487,000	15.54	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		447.00000	477,000	15.54	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		2,102.00000	2,083,000	16.97	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		21.00000	23,000	16.97	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.56470	13.58340		15.19	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,260.00000	1,256,000	13.19	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		127.00000	142,000	13.19	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,222.00000	1,219,000	13.25	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		139.00000	155,000	13.25	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,298.00000	1,294,000	13.12	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		115.00000	130,000	13.12	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10520	0.10370		19.94	1,893.60	18	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		109.00000	163,000	22.35	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		539.00000	443,000	22.35	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		14.00000	25,000	25.83	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,444.00000	1,305,000	25.83	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		621.00000	758,000	20.67	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		51.00000	38,000	20.67	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10670	0.10520		19.20	0.00	0	25.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,283.00000	1,423,000	18.73	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		63.00000	53,000	18.73	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		587.00000	690,000	19.88	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	0.10	Put		367.00000	320,000	19.88	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,229.00000	2,378,000	21.08	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		9.00000	8,000	21.08	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10820	0.10660		18.82	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,448.00000	1,588,000	18.52	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		128.00000	108,000	18.52	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		790.00000	894,000	19.50	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		470.00000	414,000	19.50	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,345.00000	2,501,000	19.30	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		25.00000	21,000	19.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.64570	10.61780		13.86	5,216,393.00	490	47,491.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		291.00000	311,000	12.73	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		73.00000	65,000	12.73	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		258.00000	278,000	12.96	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		90.00000	82,000	12.96	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		325.00000	346,000	12.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		57.00000	50,000	12.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		44.00000	37,000	12.29	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		362.00000	383,000	12.29	76,600.00	200	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		822.00000	849,000	14.06	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		4.00000	3,000	14.06	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		1,020.00000	1,048,000	15.84	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		2.00000	2,000	15.84	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,169.00000	1,197,000	16.29	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	9.45	Put		1.00000	1,000	16.29	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		773.00000	800,000	13.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		5.00000	4,000	13.62	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		8.00000	7,000	11.84	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		576.00000	603,000	11.84	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		134.00000	124,000	13.41	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		202.00000	220,000	13.41	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.79430	10.76410		14.74	0.00	0	10,657.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		369.00000	396,000	14.49	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		330.00000	327,000	14.49	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		345.00000	375,000	14.66	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		356.00000	356,000	14.66	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		395.00000	418,000	14.32	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		306.00000	299,000	14.32	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,327.00000	1,359,000	13.46	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		13.00000	15,000	13.46	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		1,040.00000	1,069,000	12.21	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		26.00000	25,000	12.21	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		697.00000	686,000	16.42	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call		211.00000	230,000	16.42	0.00	0	15,360.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.94140	10.90960		15.14	0.00	0	16,893.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		730.00000	765,000	13.45	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		210.00000	214,000	13.45	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		701.00000	736,000	13.59	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		231.00000	235,000	13.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		760.00000	798,000	13.39	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		190.00000	197,000	13.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.35800	11.32060		15.64	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		800.00000	841,000	15.87	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		972.00000	976,000	15.87	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		784.00000	824,000	15.95	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,006.00000	1,009,000	15.95	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		817.00000	858,000	15.79	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		939.00000	943,000	15.79	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			434.95600	433.28400			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			441.47800	439.80800			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			394.16600	392.96100			0.00	0	1,008.00
ALBI	On	01/11/2012	Index Future			400.07600	398.87700			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.38800	8.34700		17.67	0.00	0	20.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Call		147.00000	163,000	18.72	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Put		300.00000	275,000	18.72	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Call		144.00000	159,000	18.79	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Put		307.00000	281,000	18.79	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Call		150.00000	166,000	18.65	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Put		293.00000	268,000	18.65	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put		0.00000	132,000	17.21	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call		0.00000	270,000	17.21	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call		0.00000	991,000	17.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DA	On 28/06/2012	Any day expiry	7.40	Put		0.00000	3,000	17.46	0.00	0	0.00
AU\$ / R	On 18/06/2012	Foreign Exchange Future			8.30590	8.26420		12.22	0.00	0	13,555.00
AU\$ / R	On 18/06/2012	Foreign Exchange Future	7.65	Call		618.00000	660,000	14.64	0.00	0	0.00
AU\$ / R	On 18/06/2012	Foreign Exchange Future	7.65	Put		4.00000	4,000	14.64	0.00	0	0.00
AU\$ / R	On 18/06/2012	Foreign Exchange Future	7.70	Call		569.00000	611,000	14.22	0.00	0	0.00
AU\$ / R	On 18/06/2012	Foreign Exchange Future	7.70	Put		5.00000	5,000	14.22	0.00	0	0.00
AU\$ / R	On 18/06/2012	Foreign Exchange Future	7.60	Call		667.00000	709,000	15.05	0.00	0	0.00
AU\$ / R	On 18/06/2012	Foreign Exchange Future	7.60	Put		3.00000	3,000	15.05	0.00	0	0.00
AU\$ / R	On 17/09/2012	Foreign Exchange Future			8.34070	8.30150		12.72	0.00	0	3,160.00
AU\$ / R	On 17/09/2012	Foreign Exchange Future	8.24	Call		269.00000	299,000	12.66	0.00	0	0.00
AU\$ / R	On 17/09/2012	Foreign Exchange Future	8.24	Put		204.00000	195,000	12.66	0.00	0	0.00
AU\$ / R	On 17/09/2012	Foreign Exchange Future	8.29	Call		244.00000	272,000	12.69	0.00	0	0.00
AU\$ / R	On 17/09/2012	Foreign Exchange Future	8.29	Put		229.00000	218,000	12.69	0.00	0	0.00
AU\$ / R	On 17/09/2012	Foreign Exchange Future	8.19	Call		296.00000	327,000	12.64	0.00	0	0.00
AU\$ / R	On 17/09/2012	Foreign Exchange Future	8.19	Put		181.00000	173,000	12.64	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			8.38460	8.34350		13.03	0.00	0	100.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call		450.00000	487,000	12.70	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put		196.00000	192,000	12.70	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call		422.00000	457,000	12.76	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put		218.00000	212,000	12.76	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call		480.00000	517,000	12.64	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put		176.00000	172,000	12.64	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.59360	9.55180		15.46	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call		2,468.00000	2,525,000	15.51	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	14/12/2015	Foreign Exchange Future	7.30	Put		216.00000	231,000	15.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,423.00000	2,481,000	15.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		221.00000	237,000	15.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,512.00000	2,569,000	15.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		210.00000	225,000	15.62	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.23520	8.25780		12.20	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		183.00000	165,000	12.11	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		75.00000	80,000	12.11	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		153.00000	136,000	12.15	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		95.00000	101,000	12.15	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		216.00000	196,000	12.06	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		58.00000	61,000	12.06	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.32330	8.34630		12.37	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		671.00000	655,000	12.19	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		33.00000	40,000	12.19	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		627.00000	612,000	12.13	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		39.00000	47,000	12.13	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		715.00000	698,000	12.24	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		27.00000	33,000	12.24	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.40610	8.42760		12.47	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		705.00000	690,000	12.08	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		81.00000	88,000	12.08	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		665.00000	651,000	12.03	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		91.00000	99,000	12.03	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	14/12/2012	Foreign Exchange Future	7.75	Call		746.00000	730,000	12.13	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		72.00000	78,000	12.13	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.29550	0.27090			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future				0.00000			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00480	0.00380			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.03650	0.03070			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00030	0.00020			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.86470	8.84320		15.55	0.00	0	35,189.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		85.00000	88,000	17.19	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		342.00000	323,000	17.19	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		75.00000	77,000	17.52	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		382.00000	362,000	17.52	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		97.00000	101,000	16.86	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		304.00000	286,000	16.86	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.99500	8.97070		16.51	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		443.00000	458,000	15.64	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		222.00000	213,000	15.64	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		418.00000	432,000	15.81	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		247.00000	237,000	15.81	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		470.00000	486,000	15.46	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		199.00000	191,000	15.46	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			9.12400	9.09600		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
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		767.00000	788,000	15.18	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		177.00000	170,000	15.18	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		734.00000	754,000	15.23	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		194.00000	186,000	15.23	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		801.00000	822,000	15.14	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put		161.00000	154,000	15.14	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry			8.35220	8.31250		17.89	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.75	Call		566.00000	605,000	19.16	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.75	Put		4.00000	3,000	19.16	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.76	Call		556.00000	595,000	19.02	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.76	Put		4.00000	3,000	19.02	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.74	Call		576.00000	615,000	19.30	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.74	Put		4.00000	3,000	19.30	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.40	Call		913.00000	953,000	23.23	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.40	Put		1.00000	1,000	23.23	0.00	4,110	0.00	
DAUS On	31/05/2012	Any day expiry	8.25	Put		87.00000	70,000	17.49	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	8.25	Call		149.00000	172,000	17.49	0.00	4,110	0.00	
DAUS On	31/05/2012	Any day expiry	7.72	Call		595.00000	634,000	19.59	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.72	Put		3.00000	2,000	19.59	0.00	0	4,110.00	
DAUS On	31/05/2012	Any day expiry	8.51	Put		254.00000	222,000	19.47	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	8.51	Call		56.00000	64,000	19.47	0.00	0	4,110.00	
DAUS On	29/06/2012	Any day expiry			8.38920	8.34820		18.04	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.75	Call		617.00000	654,000	16.00	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.75	Put		19.00000	15,000	16.00	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	29/06/2012	Any day expiry	7.76	Call		608.00000	645,000	16.00	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put		20.00000	16,000	16.00	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		626.00000	663,000	16.00	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		18.00000	14,000	16.00	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		952.00000	992,000	17.30	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		4.00000	3,000	17.30	0.00	5,480	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		152.00000	135,000	17.28	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		250.00000	274,000	17.28	0.00	5,480	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		645.00000	682,000	16.00	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		17.00000	13,000	16.00	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		309.00000	284,000	18.81	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		147.00000	163,000	18.81	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.42760	8.38610		17.86	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		629.00000	669,000	15.79	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		43.00000	41,000	15.79	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		621.00000	660,000	15.80	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		45.00000	42,000	15.80	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		638.00000	677,000	15.78	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		42.00000	39,000	15.78	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		996.00000	1,037,000	16.48	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		10.00000	9,000	16.48	0.00	4,800	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		188.00000	179,000	17.17	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		324.00000	357,000	17.17	0.00	4,800	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call		698.00000	738,000	15.70	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		32.00000	30,000	15.70	0.00	0	4,800.00



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	8.51	Put		341.00000	326,000	18.49	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call		217.00000	244,000	18.49	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.46430	8.42230		18.10	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		644.00000	688,000	15.94	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		72.00000	74,000	15.94	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		637.00000	680,000	15.96	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		75.00000	76,000	15.96	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		652.00000	695,000	15.93	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		70.00000	71,000	15.93	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,040.00000	1,084,000	16.41	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		18.00000	20,000	16.41	0.00	6,170	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		217.00000	213,000	17.18	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		389.00000	427,000	17.18	0.00	6,170	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		750.00000	793,000	15.74	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		48.00000	49,000	15.74	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put		368.00000	359,000	18.39	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		280.00000	313,000	18.39	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.49680	8.45430		18.28	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		661.00000	702,000	16.08	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		107.00000	105,000	16.08	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		654.00000	695,000	16.10	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		110.00000	108,000	16.10	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		669.00000	709,000	16.06	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		105.00000	102,000	16.06	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,083.00000	1,126,000	16.31	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	7.40	Put		29.00000	29,000	16.31	0.00	7,540	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		245.00000	237,000	17.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		449.00000	484,000	17.14	0.00	7,540	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call		800.00000	841,000	15.75	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put		66.00000	64,000	15.75	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put		395.00000	383,000	18.32	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		339.00000	370,000	18.32	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.53510	8.49200		18.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		723.00000	760,000	16.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		131.00000	125,000	16.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		716.00000	753,000	16.06	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		134.00000	128,000	16.06	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		730.00000	767,000	16.02	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		128.00000	122,000	16.02	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,132.00000	1,173,000	16.07	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		40.00000	38,000	16.07	0.00	8,220	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		272.00000	261,000	17.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		514.00000	546,000	17.10	0.00	8,220	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		856.00000	894,000	15.69	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put		84.00000	79,000	15.69	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call		404.00000	432,000	18.24	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		422.00000	407,000	18.24	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.57000	8.52620		18.35	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call		461.00000	489,000	18.14	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		435.00000	419,000	18.14	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	30/11/2012	Any day expiry	8.51	Call		457.00000	485,000	18.18	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put		441.00000	425,000	18.18	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		465.00000	493,000	18.09	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put		429.00000	413,000	18.09	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call		905.00000	943,000	15.67	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put		99.00000	93,000	15.67	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.60140	8.55700		18.42	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		504.00000	533,000	18.00	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		447.00000	432,000	18.00	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		500.00000	529,000	18.04	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		453.00000	438,000	18.04	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		508.00000	537,000	17.96	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		441.00000	426,000	17.96	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		945.00000	985,000	15.64	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		108.00000	104,000	15.64	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
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			395.21200	394.03200			0.00	0	236.00
GOVI	On	02/08/2012	GOVI	390.00	Call		40,320.00000	52,120,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI	390.01	Call		40,220.00000	52,020,000		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		40,420.00000	52,220,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			401.13800	399.96400			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		20,360.00000	8,620,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		20,460.00000	8,720,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		20,260.00000	8,520,000		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			174.35600	174.48100			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			176.97000	177.10800			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			478.19600	478.19600			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	2,890.00
JIBAR FOn		18/07/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR FOn		15/08/2012	Jibar Tradeable Future			5.60000	5.61000			0.00	0	0.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.60000	5.61000			0.00	0	44,760.00
JIBAR FOn		17/10/2012	Jibar Tradeable Future			5.61000	5.62000			0.00	0	0.00
JIBAR FOn		21/11/2012	Jibar Tradeable Future			5.62000	5.65000			0.00	0	0.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.62000	5.67000			0.00	0	840.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			5.71000	5.80000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			5.85000	5.95000			0.00	0	500.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.04000	6.14000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.23000	6.34000			0.00	0	1,500.00
JIBAR FOn		19/03/2014	Jibar Tradeable Future			6.43000	6.53000			0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future			6.40350	6.36780		12.42	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Call		128.00000	155,000	12.51	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Put		60.00000	52,000	12.51	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Call		99.00000	123,000	12.47	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Put		81.00000	70,000	12.47	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Call		161.00000	190,000	12.55	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Put		43.00000	37,000	12.55	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future			6.45860	6.42420		13.10	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future	6.24	Call		293.00000	319,000	13.08	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future	6.24	Put		112.00000	103,000	13.08	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future	6.29	Call		262.00000	287,000	13.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		131.00000	121,000	13.09		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		326.00000	353,000	13.08		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		95.00000	87,000	13.08		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.50280	6.46830		14.58		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		350.00000	372,000	14.45		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		219.00000	207,000	14.45		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		323.00000	345,000	14.49		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		242.00000	230,000	14.49		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		378.00000	400,000	14.41		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		197.00000	185,000	14.41		0.00	0	0.00
R157 On	02/08/2012	Bond Future			6.50300	6.54700		2.57		0.00	0	14,970.00
R157 On	02/08/2012	Bond Future	8.00	Call		4,399.00000	4,535,000	2.83		0.00	0	0.00
R157 On	02/08/2012	Bond Future	8.00	Put		2.00000	1,000	2.83		0.00	0	0.00
R157 On	02/08/2012	Bond Future	8.05	Call		4,546.00000	4,682,000	2.83		0.00	0	0.00
R157 On	02/08/2012	Bond Future	8.05	Put		1.00000	1,000	2.83		0.00	0	0.00
R157 On	02/08/2012	Bond Future	7.95	Call		4,251.00000	4,387,000	2.83		0.00	0	0.00
R157 On	02/08/2012	Bond Future	7.95	Put		2.00000	1,000	2.83		0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.15	Put		1,397.00000	1,286,000	2.50		0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.15	Call		158.00000	184,000	2.50		0.00	0	3,750.00
R157 On	02/08/2012	Bond Future	6.35	Put		942.00000	850,000	2.54		0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.35	Call		329.00000	374,000	2.54		0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.55	Call		598.00000	665,000	2.58		0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Put		589.00000	519,000	2.58		0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.95	Call		1,424.00000	1,531,000	2.69		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	02/08/2012	Bond Future	6.95	Put		183.00000	154,000	2.69	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.54900	6.59500		2.85	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,637.00000	1,726,000	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		490.00000	448,000	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,737.00000	1,829,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		450.00000	411,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,539.00000	1,626,000	2.95	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		533.00000	489,000	2.95	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.60100	6.65400		2.79	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,284.00000	1,357,000	2.79	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,037.00000	973,000	2.79	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,356.00000	1,431,000	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		981.00000	919,000	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,215.00000	1,285,000	2.78	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,097.00000	1,030,000	2.78	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			8.36500	8.42300		11.47	0.00	0	34,719.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,276.00000	4,641,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,309.00000	1,136,000	11.68	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,587.00000	4,966,000	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,176.00000	1,017,000	11.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.70	Call		3,973.00000	4,325,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,453.00000	1,267,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,378.00000	3,053,000	11.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		1,763.00000	1,976,000	11.31	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		3,739.00000	4,079,000	11.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,578.00000	1,380,000	11.60	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,718.00000	7,241,000	10.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		352.00000	413,000	10.94	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,852.00000	6,395,000	11.01	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		488.00000	569,000	11.01	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,337.00000	4,705,000	11.69	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,281.00000	1,111,000	11.69	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,976.00000	4,578,000	11.15	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		972.00000	1,111,000	11.15	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		5,915.00000	6,340,000	11.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		752.00000	640,000	11.90	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		7,366.00000	6,897,000	10.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		402.00000	471,000	10.97	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		1,959.00000	2,187,000	11.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		3,104.00000	2,794,000	11.34	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.43800	8.49600		13.03	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,492.00000	5,802,000	13.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,220.00000	3,003,000	13.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,754.00000	6,072,000	13.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		3,043.00000	2,833,000	13.21	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.70	Call		5,235.00000	5,537,000	13.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,406.00000	3,180,000	13.15	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.51600	8.57700		13.66	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,074.00000	5,342,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,761.00000	5,485,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,291.00000	5,566,000	13.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,531.00000	5,262,000	13.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		4,861.00000	5,122,000	13.50	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,998.00000	5,715,000	13.50	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.84149	218.83837			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		838.00000	841,000		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		788.00000	791,000		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		888.00000	891,000		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			255.95726	255.93481			0.00	0	1,389.00

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	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		1,065.00000	1,043,000		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		1,115.00000	1,093,000		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		1,015.00000	993,000		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			5.81000	5.84900		1.90	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,671.00000	3,760,000	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		3,780.00000	3,868,000	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		3,562.00000	3,651,000	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			5.77500	5.81600		1.95	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,538.00000	1,606,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		151.00000	135,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,622.00000	1,692,000	2.08	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		135.00000	121,000	2.08	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,455.00000	1,522,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		169.00000	152,000	2.06	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.71300	5.76000		1.94	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,247.00000	1,304,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		372.00000	344,000	2.01	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	Call		1,310.00000	1,369,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		346.00000	321,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,185.00000	1,241,000	2.00	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		399.00000	370,000	2.00	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			188.13604	188.41463			0.00	0	40,005.00
R202	On	02/08/2012	Bond Future	191.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put		2,585.00000	2,864,000		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		2,635.00000	2,914,000		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		2,535.00000	2,814,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.08300	7.14100		4.98	0.00	0	3,883.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,711.00000	5,959,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		14.00000	10,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,910.00000	6,159,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		11.00000	8,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,511.00000	5,759,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		17.00000	13,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,586.00000	2,376,000	4.79	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		207.00000	248,000	4.79	0.00	0	4,200.00

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	Put		1,739.00000	1,563,000	4.86	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		467.00000	543,000	4.86	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,005.00000	1,133,000	4.95	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		966.00000	842,000	4.95	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,119.00000	2,310,000	5.10	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		363.00000	302,000	5.10	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.14700	7.20800		5.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,016.00000	3,194,000	5.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		800.00000	725,000	5.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,162.00000	3,343,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		745.00000	673,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,873.00000	3,046,000	5.92	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		859.00000	779,000	5.92	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.22000	7.28500		5.53	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		797.00000	865,000	5.35	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,937.00000	3,749,000	5.35	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		854.00000	926,000	5.36	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,791.00000	3,607,000	5.36	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		742.00000	807,000	5.34	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		4,086.00000	3,895,000	5.34	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			7.38000	7.44400		6.37	0.00	0	4,098.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,276.00000	5,585,000	6.88	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	8.50	Put		72.00000	55,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,502.00000	5,814,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		60.00000	46,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,049.00000	5,356,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		84.00000	65,000	6.85	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.44700	7.51300		7.13	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,468.00000	3,688,000	7.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,112.00000	1,007,000	7.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,634.00000	3,859,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		1,040.00000	940,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,305.00000	3,520,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,187.00000	1,078,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.52100	7.59100		7.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,668.00000	3,874,000	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,763.00000	1,638,000	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,816.00000	4,026,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,681.00000	1,560,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,523.00000	3,725,000	7.46	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,848.00000	1,720,000	7.46	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			5.41100	5.45600		1.03	0.00	0	1,781.00

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	Call		2,456.00000	2,518,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,523.00000	2,586,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,388.00000	2,451,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.15	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.25800	5.30800		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		850.00000	900,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		51.00000	43,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		901.00000	952,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		44.00000	37,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		801.00000	850,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		59.00000	50,000	1.03	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.97400	5.04100		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		939.00000	990,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		75.00000	65,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		976.00000	1,028,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		67.00000	58,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		902.00000	952,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		83.00000	72,000	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			7.69400	7.75800		7.59	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,362.00000	5,688,000	8.19	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		116.00000	90,000	8.19	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	Call		5,599.00000	5,928,000	8.19	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		98.00000	76,000	8.19	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,125.00000	5,447,000	8.16	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		134.00000	105,000	8.16	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.76500	7.83000		8.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,596.00000	3,821,000	8.77	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,395.00000	1,274,000	8.77	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,769.00000	4,000,000	8.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,310.00000	1,195,000	8.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,427.00000	3,647,000	8.74	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,485.00000	1,359,000	8.74	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.84300	7.91200		8.61	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,812.00000	4,027,000	8.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		2,094.00000	1,953,000	8.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,968.00000	4,187,000	8.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,999.00000	1,862,000	8.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,659.00000	3,869,000	8.72	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,193.00000	2,047,000	8.72	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			7.76700	7.83500		8.47	0.00	0	9,382.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,404.00000	5,772,000	9.16	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	8.75	Put		168.00000	131,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,655.00000	6,028,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		144.00000	112,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,153.00000	5,517,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		193.00000	153,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		4,148.00000	3,804,000	8.21	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		283.00000	344,000	8.21	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,707.00000	2,424,000	8.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		693.00000	814,000	8.35	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,400.00000	1,596,000	8.51	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,608.00000	1,399,000	8.51	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,041.00000	3,340,000	8.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		619.00000	513,000	8.82	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.83500	7.90500		9.89	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,630.00000	3,885,000	10.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,660.00000	1,509,000	10.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,810.00000	4,072,000	10.06	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,559.00000	1,415,000	10.06	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,453.00000	3,702,000	10.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,766.00000	1,608,000	10.00	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.90900	7.98200		9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,216.00000	3,429,000	9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		3,115.00000	2,916,000	9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,364.00000	3,583,000	9.78	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,982.00000	2,789,000	9.78	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	Call		3,074.00000	3,282,000	9.73	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,254.00000	3,050,000	9.73	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			8.88800	8.92500		15.79	0.00	0	3,099.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,647.00000	3,832,000	16.07	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,207.00000	1,105,000	16.07	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		3,897.00000	4,089,000	16.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,093.00000	998,000	16.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,403.00000	3,582,000	16.01	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,330.00000	1,222,000	16.01	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.95600	8.99300		18.84	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,808.00000	3,948,000	18.84	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,755.00000	3,612,000	18.84	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,000.00000	4,144,000	18.88	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,568.00000	3,429,000	18.88	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,622.00000	3,757,000	18.80	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,951.00000	3,803,000	18.80	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.02800	9.06600		19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,615.00000	4,755,000	18.89	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,113.00000	4,967,000	18.89	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	Call		4,797.00000	4,941,000	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,917.00000	4,775,000	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,437.00000	4,573,000	18.86	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,317.00000	5,166,000	18.86	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			142.05623	142.41120			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		589.00000	944,000		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		639.00000	994,000		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		539.00000	894,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			119.57820	119.57204			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.00	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Put		428.00000	422,000		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		478.00000	472,000		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	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Put		378.00000	372,000		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			117.66643	117.65620			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		344.00000	334,000		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		394.00000	384,000		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		294.00000	284,000		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			8.77100	8.82800		14.09	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,230.00000	4,554,000	14.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		986.00000	857,000	14.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,503.00000	4,838,000	14.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		888.00000	770,000	14.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		3,963.00000	4,277,000	14.30	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,094.00000	955,000	14.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.84200	8.90000		16.77	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,216.00000	4,462,000	16.77	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,441.00000	3,232,000	16.77	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,423.00000	4,676,000	16.81	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,264.00000	3,063,000	16.81	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,015.00000	4,253,000	16.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	8.95	Put		3,626.00000	3,410,000	16.74	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.92100	8.98100		16.92	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,009.00000	5,250,000	16.92	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,863.00000	4,641,000	16.92	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,207.00000	5,454,000	16.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,680.00000	4,464,000	16.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		4,819.00000	5,055,000	16.89	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,058.00000	4,831,000	16.89	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			8.92100	8.94700			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		1,202.00000	992,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		1,119.00000	909,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,285.00000	1,075,000		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			1.32340	1.31760		16.42	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,680.00000	1,737,000	20.95	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		4.00000	3,000	20.95	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		1,189.00000	1,243,000	18.25	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	1.20	Put		13.00000	9,000	18.25	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		2,177.00000	2,234,000	21.84	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		1.00000	0,000	21.84	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.33860	1.33250		17.56	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		1,306.00000	1,368,000	16.33	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		89.00000	90,000	16.33	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		929.00000	989,000	16.90	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		212.00000	211,000	16.90	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,747.00000	1,808,000	15.83	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		30.00000	30,000	15.83	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.35380	1.34720		18.64	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		1,406.00000	1,465,000	16.68	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		214.00000	207,000	16.68	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		1,079.00000	1,134,000	17.31	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		387.00000	376,000	17.31	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,797.00000	1,860,000	16.25	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		105.00000	102,000	16.25	0.00	0	0.00

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**Total for Derivatives :** **103,217,395.10**      **85,779**      **1,318,385.00**

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**i-Bonds**

AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	447,000.00
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	42,281,000.00

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			14,300,000,000.00	143,000	14,956,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	7,024,000.00
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	500,000.00
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	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,174,000.00

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			9,400,000,000.00	94,000	1,080,000.00
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			4,000,000,000.00	40,000	757,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	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
ABN06	On	06/06/2012	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016	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
ABN50	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			6,900,000,000.00	69,000	7,084,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			8,400,000,000.00	84,000	7,194,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			8,200,000,000.00	82,000	4,883,000.00
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	207,000.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	8,000,000.00
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
ACL161On	20/03/2022	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
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	100.00000			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
ACL169	On	20/06/2017			1.75000	1.75000			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL171	On	30/11/2012			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1C	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	7,925,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	144,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	14,514,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			4,300,000,000.00	43,000	11,191,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	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
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
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BCP56	On	17/05/2012			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		72,900,000,000,000.00		729,000,000	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
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			11,800,000,000.00	118,000	3,869,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	1,000.00000			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			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			4,900,000,000.00	49,000	4,232,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	7,000.00
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			30,500,000,000.00	305,000	12,071,000.00
CBL12	On	06/09/2018			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On	18/05/2015	Spot Bond			100.00000	100.00000			177,040,200,000,000.00	1,770,402,000	840,000,000.00
CBL16	On	18/05/2017	Spot Bond			100.00000	100.00000			309,586,202,700,000.00	3,095,862,027	1,399,604,027.00
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	1,117,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	32,272,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On 13/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On 13/09/2016 Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On	09/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	100.00000			0.00	0	40,330,000.00
CLN271	On	20/06/2017			100.00000	100.00000		8,000,000,000,000.00	80,000,000	80,000,000	40,000,000.00
CLN272	On	20/06/2017			100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000	100,000,000.00
CLN273	On	20/06/2017			100.00000	100.00000		15,000,000,000,000.00	150,000,000	150,000,000	150,000,000.00
CLN34	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
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF08	On	10/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			11,300,000,000.00	113,000	2,880,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	325,420,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	140,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ12C On 17/02/2013 Spot Bond			5.86800	5.86800			0.00	0	0.00
CPL002 On 29/11/2014 Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003 On 28/02/2017 Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
CPL004 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005 On 01/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2 On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2 On 28/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2 On 12/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2 On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3 On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3 On 02/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			29,800,000,000.00	298,000	79,559,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			9,100,000,000.00	91,000	133,269,000.00
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
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			0.00	0	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	124,000.00
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
EQ172L	On	17/05/2012	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
EQ174L <sub>On</sub>	14/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ175L <sub>On</sub>	05/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ177L <sub>On</sub>	16/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS01 <sub>On</sub>	18/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS02 <sub>On</sub>	01/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS04 <sub>On</sub>	22/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS05 <sub>On</sub>	25/04/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A <sub>On</sub>	17/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B <sub>On</sub>	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C <sub>On</sub>	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 <sub>On</sub>	17/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 <sub>On</sub>	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 <sub>On</sub>	17/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,305,452,500.00	141,130	473,160,130.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			280,000,000.00	28,000	300,374,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			18,494,600,000.00	2,356,000	16,319,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			4,035,000,000.00	538,000	434,762,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			6,400,000,000.00	64,000	5,219,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	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
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
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
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	10,000.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019			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
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRS58	On	21/05/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	7,047,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			17,100,000,000.00	171,000	808,000.00
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			918,000,000.00	102,000	4,739,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	100.00000			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	0.00

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			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		15,400,000,000.00		154,000	26,421,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,235,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		3,700,000,000.00		37,000	30,237,000.00
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	10,173,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	3,200,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



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	200,000,000.00
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
IND221	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000		7,600,000,000,000.00		76,000,000	38,000,000.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000		1,500,000,000,000.00		15,000,000	15,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On	03/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	100.00000		63,100,000,000,000.00		631,000,000	522,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	104,000.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			6,400,000,000.00	64,000	191,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			9,400,000,000.00	94,000	4,132,000.00
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	3,000,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000		59,200,000,000,000.00		592,000,000	367,000,000.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015			100.00000	100.00000			0.00	0	133,350,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			200,000,000.00	25,000	100,000.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	104,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015			100.00000	100.00000			6,300,000,000.00	63,000	35,937,000.00
MTN02	On	13/07/2014			100.00000	100.00000			14,000,000,000.00	140,000	2,570,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	9,801,000.00
MTN04	On	13/07/2017			100.00000	100.00000			8,800,000,000.00	88,000	7,489,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	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		60,000,000,000.00		600,000	8,000,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		8,200,000,000.00		82,000	9,058,000.00
NBK2B	On	15/09/2015			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
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			3,900,000,000.00	39,000	6,239,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			13,800,000,000.00	138,000	9,672,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4-On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4-On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4-On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4-On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 25/01/2016 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
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		10,800,000,000,000.00	108,000,000	31,698,000.00	
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	71,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	100.00000		58,800,000,000,000.00	588,000,000	450,000,000.00	
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	22/05/2012	Spot Bond			6.12500	6.12500			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	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	137,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	7,328,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			9,200,000,000.00	92,000	384,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	164,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,510,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		24,800,000,000.00		248,000	102,826,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03L	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.44000	6.48000		127,507,353,230,880.00	19,799,278,452	17,489,076,195.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.29500	8.35000		67,656,893,396,295.00	8,156,346,401	10,270,365,504.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			216.29478	216.25829			0.00	0	958,000,000.00
R197	On	07/12/2023	Spot Bond			1.98000	1.98000		22,524,480,000.00	11,376,000	748,822,719.00	
R201	On	21/12/2014	Spot Bond			5.79500	5.83000		1,873,390,215,000.00	323,277,000	3,962,933,000.00	
R202	On	07/12/2033	Spot Bond			2.37000	2.36000		244,233,240,000.00	103,052,000	1,198,595,649.00	
R203	On	15/09/2017	Spot Bond			7.01500	7.07000		20,353,723,661,000.00	2,901,457,400	8,423,359,644.00	
R204	On	21/12/2018	Spot Bond			7.31000	7.37000		7,628,324,184,000.00	1,043,546,400	3,835,440,572.00	
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			5.44000	5.48000		36,050,145,600,000.00	6,626,865,000	7,344,553,000.00	
R207	On	15/01/2020	Spot Bond			7.62000	7.68000		17,862,888,582,000.00	2,344,211,100	6,668,512,900.00	
R208	On	31/03/2021	Spot Bond			7.70000	7.76500		27,558,323,100,000.00	3,579,003,000	8,956,318,150.00	
R209	On	31/03/2036	Spot Bond			8.82500	8.86000		38,228,982,200,000.00	4,331,896,000	8,654,813,000.00	



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			2.36000	2.34000			126,826,400,000.00	53,740,000	926,225,800.00
R211	On	31/01/2017	Spot Bond			0.70000	0.70000			30,800,000.00	44,000	2,348,274,000.00
R212	On	31/01/2022	Spot Bond			1.97000	1.97000			139,294,760,000.00	70,708,000	1,017,952,800.00
R213	On	28/02/2031	Spot Bond			8.70500	8.76000			9,673,065,640,000.00	1,111,208,000	3,057,973,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			10,875,098,000,000.00	1,673,092,000	5,356,050,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES09	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000		1,800,000,000,000.00	18,000,000	9,000,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	320,000.00
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			506,800,000,000.00	5,068,000	20,153,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			6,100,000,000.00	61,000	2,762,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,006,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		800,000,000,000.00		8,000,000	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
SBS25	On	23/05/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
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	128,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		4,300,000,000.00		43,000	3,121,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	1,000,000.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	18,700,000.00
SMF1	On	27/06/2013			100.00000	100.00000			5,000,000,000.00	50,000	50,000.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SSN006	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN868	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012			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
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN908	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
SYN910	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
SYN911	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN912	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN913	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN914	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN915	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
SYN916	On	03/08/2012			100.00000	100.00000			0.00	0	0.00
SYN917	On	13/08/2012			100.00000	100.00000			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN921	On	22/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN922	On	20/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	351,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	11,000.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS95	On	25/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
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
THE9C1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D3	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
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			4,900,000,000.00	49,000	3,268,000.00
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			12,800,000,000.00	128,000	1,021,468,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			8,200,000,000.00	82,000	263,617,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			8,000,000,000,000.00	80,000,000	194,442,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	166,221,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			25,100,000,000.00	251,000	19,923,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
TSP130	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TSP131	On	03/05/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	241,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/08/2012	Spot Bond			100.00000	100.00000			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			0.00	0	58,106,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	110,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	34,336,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>1,172,890,233,241,680.00</b>	<b>60,202,929,910</b>	<b>102,690,579,090.00</b>

**Grand Total:** 1,172,890,336,459,070.00 0,203,015,689 102,691,897,475.00