

Daily MTM Report

Daily summary for: 22/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 18/06/2012 Foreign Exchange Future			8.27000	8.30520		17.51	152,043,950.00	18,385	285,239.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,057.00000	1,021,000	20.20	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		2.00000	1,000	20.20	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		1,007.00000	971,000	19.80	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		2.00000	1,000	19.80	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,106.00000	1,071,000	20.60	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		1.00000	1,000	20.60	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		283.00000	250,000	16.90	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		78.00000	80,000	16.90	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	0,000	24.17	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,555.00000	1,520,000	24.17	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		106.00000	86,000	19.54	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		301.00000	316,000	19.54	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		73.00000	58,000	20.76	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		418.00000	438,000	20.76	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		58.00000	45,000	21.64	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		503.00000	525,000	21.64	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,306.00000	1,270,000	22.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		1.00000	0,000	22.19	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		809.00000	774,000	18.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		4.00000	4,000	18.27	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		353.00000	319,000	16.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		48.00000	49,000	16.50	4,900.00	100	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		223.00000	192,000	17.31	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		118.00000	122,000	17.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		569.00000	532,000	16.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		14.00000	12,000	16.57	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		591.00000	616,000	22.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		46.00000	36,000	22.53	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		616.00000	580,000	16.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		11.00000	10,000	16.91	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		965.00000	994,000	25.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		20.00000	14,000	25.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		135.00000	112,000	18.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		230.00000	242,000	18.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,256.00000	1,220,000	21.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		1.00000	0,000	21.79	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		9.00000	8,000	17.25	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		664.00000	628,000	17.25	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		522.00000	485,000	16.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		17.00000	15,000	16.23	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			8.37750	8.41280		18.28	41,870,745.00	4,998	41,294.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,233.00000	1,196,000	16.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		20.00000	19,000	16.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,186.00000	1,148,000	16.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		23.00000	21,000	16.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,281.00000	1,244,000	17.13	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		18.00000	17,000	17.13	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		26.00000	24,000	16.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,139.00000	1,101,000	16.58	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		867.00000	886,000	21.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		180.00000	163,000	21.81	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		636.00000	600,000	16.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		123.00000	123,000	16.44	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		297.00000	274,000	19.45	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		484.00000	497,000	19.45	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		951.00000	972,000	22.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		164.00000	149,000	22.29	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		629.00000	644,000	20.39	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		242.00000	221,000	20.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		786.00000	749,000	16.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		73.00000	72,000	16.14	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		355.00000	364,000	18.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		368.00000	341,000	18.52	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		510.00000	478,000	17.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		197.00000	201,000	17.18	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		954.00000	915,000	15.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		41.00000	38,000	15.85	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,046.00000	1,007,000	16.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		33.00000	30,000	16.21	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		592.00000	606,000	20.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		255.00000	233,000	20.15	0.00	0	20,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		331.00000	305,000	18.99	610,000.00	2,000	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		418.00000	428,000	18.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call		0.00000	535,000	16.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put		0.00000	158,000	16.73	620,150.00	3,925	3,925.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.47760	8.51260		18.69	0.00	0	28,379.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		932.00000	899,000	16.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		119.00000	121,000	16.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		896.00000	863,000	16.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		133.00000	135,000	16.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		970.00000	936,000	16.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		107.00000	108,000	16.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		217.00000	220,000	16.88	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		730.00000	698,000	16.88	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		903.00000	920,000	21.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		316.00000	298,000	21.09	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		574.00000	548,000	18.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		361.00000	370,000	18.05	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		544.00000	555,000	19.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		457.00000	433,000	19.24	0.00	0	6,000.00

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\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		826.00000	842,000	20.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		339.00000	320,000	20.72	0.00	0	5,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.58200	8.61670		18.86	42,910.00	5	9,490.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		909.00000	878,000	16.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		242.00000	246,000	16.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		879.00000	849,000	16.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		262.00000	267,000	16.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		939.00000	909,000	16.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		222.00000	227,000	16.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		931.00000	947,000	20.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		448.00000	429,000	20.55	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		822.00000	792,000	17.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		305.00000	310,000	17.13	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.78450	8.81670		19.55	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		796.00000	786,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		957.00000	979,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		780.00000	770,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		991.00000	1,013,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		813.00000	803,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		924.00000	946,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,196.00000	1,179,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		379.00000	395,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		972.00000	995,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		789.00000	779,000	19.96	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.49110	9.52500		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	12/12/2014	Foreign Exchange Future	8.50	Call		1,632.00000	1,634,000	18.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		607.00000	643,000	18.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,608.00000	1,610,000	18.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		633.00000	669,000	18.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,657.00000	1,658,000	18.55	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		582.00000	617,000	18.55	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		380.00000	408,000	17.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,905.00000	1,899,000	17.63	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.56520	10.59910		22.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,252.00000	2,271,000	20.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		853.00000	906,000	20.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,230.00000	2,250,000	20.28	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		881.00000	935,000	20.28	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,273.00000	2,293,000	20.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		824.00000	878,000	20.07	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.27000	8.30520			17.51	82,700.00	10	854.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			15,300.00000	12,827,000	18.32	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			19,780.00000	20,827,000	18.32	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			13,525.00000	11,224,000	18.73	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			23,005.00000	24,224,000	18.73	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			17,294.00000	14,649,000	17.92	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			16,774.00000	17,649,000	17.92	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.37750	8.41280			18.28	0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call			82,589.00000	78,874,000	16.07	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	7.65	Put		6,349.00000	6,164,000	16.07		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		78,569.00000	74,866,000	16.14		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		7,329.00000	7,156,000	16.14		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		86,707.00000	82,986,000	16.00		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		5,467.00000	5,276,000	16.00		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.47760	8.51260		18.69		0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		81,119.00000	77,845,000	16.62		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		17,179.00000	17,405,000	16.62		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		77,843.00000	74,598,000	16.72		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		18,903.00000	19,158,000	16.72		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		84,497.00000	81,194,000	16.52		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		15,557.00000	15,754,000	16.52		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			13.06620	13.13190		16.15	24,342,330.60		1,863	72,861.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		1,291.00000	1,225,000	19.73		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		9.00000	9,000	19.73		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		1,242.00000	1,176,000	19.34		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		10.00000	10,000	19.34		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		1,340.00000	1,275,000	20.13		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		8.00000	9,000	20.13		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		2,033.00000	1,967,000	21.83		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		1.00000	1,000	21.83		0.00	0	24,000.00
£ / R On	18/06/2012	Foreign Exchange Future	12.50	Put		33.00000	41,000	15.47		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	12.50	Call		665.00000	607,000	15.47		0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.22890	13.29480		16.39		0.00	0	2,310.00

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	13.45	Call		448.00000	414,000	17.08	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		603.00000	635,000	17.08	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		431.00000	397,000	17.22	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		636.00000	668,000	17.22	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		466.00000	430,000	16.94	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		571.00000	601,000	16.94	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,973.00000	1,907,000	17.00	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		28.00000	28,000	17.00	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.38060	13.44580		16.72	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,208.00000	1,155,000	14.84	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		213.00000	225,000	14.84	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,174.00000	1,121,000	14.91	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		229.00000	241,000	14.91	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,244.00000	1,189,000	14.77	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		199.00000	209,000	14.77	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10350	0.10460		20.38	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		129.00000	101,000	23.31	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		469.00000	551,000	23.31	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		17.00000	12,000	26.95	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,357.00000	1,462,000	26.95	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		697.00000	603,000	21.07	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		37.00000	53,000	21.07	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10500	0.10610		19.76	0.00	0	25.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,375.00000	1,271,000	19.14	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	0.09	Put		65.00000	71,000	19.14	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		664.00000	590,000	20.52	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		354.00000	390,000	20.52	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,320.00000	2,210,000	21.03	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		10.00000	10,000	21.03	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10640	0.10760		19.43	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,546.00000	1,439,000	18.97	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		126.00000	139,000	18.97	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		873.00000	795,000	20.16	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		453.00000	495,000	20.16	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,444.00000	2,326,000	19.25	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		24.00000	26,000	19.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.55330	10.60510		25.57	168,852.80	16	47,543.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		286.00000	253,000	14.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		81.00000	100,000	14.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		255.00000	220,000	14.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		100.00000	117,000	14.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		319.00000	288,000	14.70	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		64.00000	85,000	14.70	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		50.00000	72,000	14.90	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		355.00000	325,000	14.90	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		810.00000	764,000	16.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		5.00000	11,000	16.92	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		1,008.00000	958,000	17.73	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	9.60	Put		3.00000	5,000	17.73	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,156.00000	1,106,000	18.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		1.00000	3,000	18.33	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		760.00000	716,000	16.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		5.00000	13,000	16.72	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		10.00000	29,000	15.91	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		565.00000	532,000	15.91	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		146.00000	169,000	14.91	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		201.00000	172,000	14.91	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.69950	10.75280		24.52	0.00	0	10,652.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		399.00000	375,000	15.99	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		372.00000	401,000	15.99	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		379.00000	357,000	16.17	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		402.00000	433,000	16.17	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		420.00000	395,000	15.80	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		343.00000	371,000	15.80	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,324.00000	1,276,000	14.83	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		21.00000	27,000	14.83	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		1,039.00000	1,010,000	14.97	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		36.00000	61,000	14.97	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		735.00000	775,000	17.92	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call		238.00000	224,000	17.92	0.00	0	15,360.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.84270	10.89690		22.98	0.00	0	16,893.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		762.00000	745,000	15.26	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		255.00000	292,000	15.26	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	10.44	Call		735.00000	716,000	15.34	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		278.00000	313,000	15.34	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		791.00000	774,000	15.19	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		234.00000	271,000	15.19	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.24960	11.30380		20.03	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		849.00000	833,000	16.78	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,038.00000	1,076,000	16.78	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		832.00000	817,000	16.86	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,071.00000	1,110,000	16.86	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		866.00000	849,000	16.69	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,005.00000	1,042,000	16.69	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			438.07100	437.40600			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			444.55900	443.89900			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			395.82700	395.23600			0.00	0	1,004.00
ALBI	On	01/11/2012	Index Future			401.68900	401.10300			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.28270	8.31800		17.09	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Call		139.00000	117,000	19.52	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Put		321.00000	334,000	19.52	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Call		136.00000	115,000	19.58	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Put		328.00000	342,000	19.58	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Call		142.00000	120,000	19.45	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Put		314.00000	327,000	19.45	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put		165.00000	171,000	17.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	28/06/2012	Any day expiry	8.25	Call		233.00000	204,000	17.79	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	7.40	Call		922.00000	887,000	17.89	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	7.40	Put		4.00000	4,000	17.89	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.16930	8.17240		12.77	163,386.00	20	13,535.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		527.00000	525,000	14.11	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		5.00000	6,000	14.11	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		478.00000	476,000	13.58	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		6.00000	7,000	13.58	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		576.00000	574,000	14.65	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		4.00000	5,000	14.65	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.20810	8.21120		13.53	0.00	0	3,160.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		229.00000	240,000	13.61	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		254.00000	268,000	13.61	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		209.00000	219,000	13.72	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		284.00000	297,000	13.72	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		252.00000	262,000	13.52	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		227.00000	240,000	13.52	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.25430	8.25690		13.94	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		412.00000	425,000	13.74	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		244.00000	260,000	13.74	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		386.00000	400,000	13.80	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		268.00000	285,000	13.80	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		439.00000	452,000	13.67	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		221.00000	237,000	13.67	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			9.45270	9.46620		16.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,409.00000	2,408,000	15.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		243.00000	255,000	15.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,366.00000	2,365,000	15.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		250.00000	262,000	15.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,452.00000	2,451,000	15.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		236.00000	248,000	15.72	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.12830	8.12290		12.81	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		120.00000	105,000	13.10	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		147.00000	127,000	13.10	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		101.00000	86,000	13.40	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		178.00000	158,000	13.40	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		142.00000	127,000	12.81	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		119.00000	99,000	12.81	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.21520	8.21010		12.64	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		567.00000	564,000	12.50	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		66.00000	58,000	12.50	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		527.00000	523,000	12.44	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		76.00000	67,000	12.44	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		608.00000	605,000	12.57	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		57.00000	49,000	12.57	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.29610	8.29050		12.85	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		612.00000	609,000	12.47	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		125.00000	117,000	12.47	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	7.85	Call		575.00000	572,000	12.41	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		138.00000	130,000	12.41	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		650.00000	647,000	12.52	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		113.00000	105,000	12.52	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.25530	0.26240			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	0.00490			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.04970	0.04600			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00020	0.00030			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.78540	8.83290		17.96	21,963,500.00	2,500	41,314.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		85.00000	70,000	19.27	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		352.00000	385,000	19.27	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		74.00000	61,000	19.60	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		391.00000	426,000	19.60	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		97.00000	81,000	18.94	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		314.00000	346,000	18.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.91540	8.96330		17.54	0.00	0	75.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		466.00000	429,000	16.99	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		253.00000	264,000	16.99	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		441.00000	406,000	17.17	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		278.00000	291,000	17.17	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		492.00000	454,000	16.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		229.00000	239,000	16.81	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future			9.04280	9.08990		17.70	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		788.00000	743,000	16.02	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		204.00000	206,000	16.02	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		756.00000	711,000	16.08	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		222.00000	224,000	16.08	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		821.00000	776,000	15.95	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put		187.00000	189,000	15.95	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry			8.24680	8.28160		17.77	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.75	Call		534.00000	499,000	20.03	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.75	Put		2.00000	2,000	20.03	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.76	Call		524.00000	489,000	19.86	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.76	Put		2.00000	2,000	19.86	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.74	Call		544.00000	509,000	20.21	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.74	Put		2.00000	2,000	20.21	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.40	Call		882.00000	847,000	25.11	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.40	Put		0.00000	0,000	25.11	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	8.25	Put		88.00000	93,000	17.77	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	8.25	Call		120.00000	90,000	17.77	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.72	Call		564.00000	529,000	20.55	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.72	Put		2.00000	2,000	20.55	0.00	0	4,110.00	
DAUS On	31/05/2012	Any day expiry	8.51	Put		266.00000	287,000	20.70	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	8.51	Call		38.00000	24,000	20.70	0.00	0	4,110.00	
DAUS On	29/06/2012	Any day expiry			8.28390	8.31920		18.12	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	7.75	Call		591.00000	555,000	16.46	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Put		22.00000	21,000	16.46	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Call		582.00000	546,000	16.45	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put		23.00000	22,000	16.45	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		600.00000	564,000	16.48	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		21.00000	20,000	16.48	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		923.00000	888,000	17.40	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		4.00000	4,000	17.40	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		168.00000	174,000	17.88	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		237.00000	208,000	17.88	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		618.00000	582,000	16.51	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		19.00000	18,000	16.51	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		330.00000	344,000	19.63	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		139.00000	118,000	19.63	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.32180	8.35720		18.00	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		615.00000	577,000	16.14	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		58.00000	55,000	16.14	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		607.00000	569,000	16.15	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		60.00000	57,000	16.15	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		623.00000	585,000	16.13	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		56.00000	53,000	16.13	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		971.00000	933,000	16.18	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		14.00000	11,000	16.18	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		219.00000	223,000	17.78	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		326.00000	295,000	17.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/07/2012	Any day expiry	7.72	Call		681.00000	643,000	16.07	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		44.00000	41,000	16.07	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put		376.00000	386,000	19.22	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call		223.00000	198,000	19.22	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.35800	8.39330		18.31	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		640.00000	603,000	16.35	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		97.00000	95,000	16.35	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		632.00000	595,000	16.36	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		99.00000	97,000	16.36	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		647.00000	610,000	16.33	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		94.00000	92,000	16.33	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,020.00000	982,000	16.28	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		27.00000	24,000	16.28	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		255.00000	260,000	17.86	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		398.00000	368,000	17.86	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		740.00000	702,000	16.15	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		67.00000	64,000	16.15	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put		410.00000	420,000	19.11	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		293.00000	268,000	19.11	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.39010	8.42530		18.55	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		658.00000	623,000	16.56	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		133.00000	133,000	16.56	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		651.00000	616,000	16.58	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		136.00000	136,000	16.58	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		665.00000	630,000	16.54	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	7.89	Put		130.00000	130,000	16.54	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,063.00000	1,026,000	16.38	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		38.00000	36,000	16.38	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		281.00000	287,000	17.87	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		456.00000	427,000	17.87	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call		790.00000	754,000	16.24	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put		85.00000	84,000	16.24	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put		435.00000	444,000	19.04	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		350.00000	324,000	19.04	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.42780	8.46300		18.53	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		718.00000	684,000	16.60	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		155.00000	156,000	16.60	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		711.00000	677,000	16.62	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		158.00000	159,000	16.62	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		725.00000	690,000	16.59	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		152.00000	152,000	16.59	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,113.00000	1,076,000	16.29	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		50.00000	48,000	16.29	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		306.00000	313,000	17.87	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		519.00000	491,000	17.87	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		847.00000	811,000	16.29	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put		104.00000	103,000	16.29	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call		412.00000	387,000	18.98	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		459.00000	469,000	18.98	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.46200	8.49710		18.70	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	8.50	Call		469.00000	445,000	18.89	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		472.00000	483,000	18.89	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call		465.00000	441,000	18.93	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put		478.00000	489,000	18.93	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		473.00000	448,000	18.86	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put		466.00000	476,000	18.86	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call		896.00000	861,000	16.29	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put		119.00000	119,000	16.29	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.49210	8.52710		18.81	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		514.00000	490,000	18.81	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		487.00000	498,000	18.81	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		510.00000	486,000	18.85	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		493.00000	504,000	18.85	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		518.00000	493,000	18.77	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		481.00000	491,000	18.77	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		937.00000	904,000	16.23	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		130.00000	132,000	16.23	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			396.93400	396.37400			0.00	0	236.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI	390.00	Call		63,740.00000	69,340,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		63,640.00000	69,240,000		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		63,840.00000	69,440,000		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			402.81300	402.25700			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		2,570.00000	8,130,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		2,470.00000	8,030,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		2,670.00000	8,230,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			173.86400	173.97100			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			176.43900	176.55300			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.59000	5.57000			0.00	0	2,890.00
JIBAR FOn		18/07/2012	Jibar Tradeable Future			5.57000	5.55000			0.00	0	0.00
JIBAR FOn		15/08/2012	Jibar Tradeable Future			5.56000	5.53000			0.00	0	0.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.56000	5.50000			0.00	0	44,760.00
JIBAR FOn		17/10/2012	Jibar Tradeable Future			5.56000	5.50000			0.00	0	0.00
JIBAR FOn		21/11/2012	Jibar Tradeable Future			5.56000	5.49000			0.00	0	0.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.56000	5.50000			0.00	0	840.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			5.60000	5.55000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			5.73000	5.67000			0.00	0	500.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			5.89000	5.83000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.07000	6.00000			0.00	0	1,500.00
JIBAR FOn		19/03/2014	Jibar Tradeable Future			6.25000	6.20000			0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future			6.29870	6.30520		12.36	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Call		92.00000	84,000	12.36	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Put		87.00000	85,000	12.36	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Call		72.00000	64,000	12.70	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Put		117.00000	115,000	12.70	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Call		121.00000	111,000	12.44	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Put		66.00000	62,000	12.44	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future			6.35440	6.36120		13.23	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future	6.24	Call		260.00000	250,000	13.26	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		6.24	Put		142.00000	139,000	13.26	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future		6.29	Call		232.00000	222,000	13.24	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future		6.29	Put		164.00000	161,000	13.24	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future		6.19	Call		291.00000	280,000	13.27	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future		6.19	Put		123.00000	119,000	13.27	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future				6.39860	6.40550		14.89	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.34	Call		323.00000	315,000	14.86	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.34	Put		255.00000	254,000	14.86	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Call		298.00000	291,000	14.88	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Put		280.00000	280,000	14.88	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Call		349.00000	341,000	14.83	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Put		231.00000	230,000	14.83	0.00	0	0.00
R157 On	02/08/2012	Bond Future				6.36600	6.39400		2.57	93,842,025.00	750	15,170.00
R157 On	02/08/2012	Bond Future		8.00	Call		4,873.00000	4,960,000	2.83	0.00	0	0.00
R157 On	02/08/2012	Bond Future		8.00	Put		0.00000	0,000	2.83	0.00	0	0.00
R157 On	02/08/2012	Bond Future		8.05	Call		5,021.00000	5,108,000	2.83	0.00	0	0.00
R157 On	02/08/2012	Bond Future		8.05	Put		1.00000	0,000	2.83	0.00	0	0.00
R157 On	02/08/2012	Bond Future		7.95	Call		4,725.00000	4,812,000	2.83	0.00	0	0.00
R157 On	02/08/2012	Bond Future		7.95	Put		0.00000	0,000	2.83	0.00	0	0.00
R157 On	02/08/2012	Bond Future		6.15	Put		1,022.00000	959,000	2.50	0.00	0	0.00
R157 On	02/08/2012	Bond Future		6.15	Call		259.00000	283,000	2.50	0.00	0	3,750.00
R157 On	02/08/2012	Bond Future		6.35	Put		638.00000	589,000	2.54	0.00	0	0.00
R157 On	02/08/2012	Bond Future		6.35	Call		501.00000	539,000	2.54	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future		6.55	Call		849.00000	902,000	2.58	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	6.55	Put		364.00000	330,000	2.58	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,809.00000	1,884,000	2.69	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		93.00000	81,000	2.69	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.40600	6.43500		2.85	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,955.00000	2,016,000	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		351.00000	329,000	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,064.00000	2,126,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		320.00000	299,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,848.00000	1,907,000	2.95	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		385.00000	361,000	2.95	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.45200	6.48600		2.79	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,520.00000	1,571,000	2.79	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		839.00000	802,000	2.79	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,600.00000	1,652,000	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		791.00000	755,000	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,443.00000	1,492,000	2.78	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		891.00000	852,000	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			8.31600	8.34300		11.47	28,667,383.20	240	34,789.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,734.00000	4,908,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,024.00000	946,000	11.68	0.00	0	2,700.00

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	8.80	Call		5,066.00000	5,246,000	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		912.00000	840,000	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,411.00000	4,578,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,148.00000	1,063,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		2,875.00000	2,723,000	11.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,003.00000	2,103,000	11.31	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,159.00000	4,321,000	11.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,255.00000	1,165,000	11.60	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,030.00000	6,805,000	10.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		407.00000	434,000	10.94	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,185.00000	5,969,000	11.01	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		564.00000	600,000	11.01	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,800.00000	4,975,000	11.69	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,001.00000	924,000	11.69	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,378.00000	4,190,000	11.15	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		1,116.00000	1,180,000	11.15	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		6,466.00000	6,668,000	11.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		561.00000	511,000	11.90	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		6,686.00000	6,465,000	10.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		465.00000	496,000	10.97	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		2,220.00000	2,328,000	11.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,622.00000	2,478,000	11.34	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.39000	8.41700		13.03	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,873.00000	6,017,000	13.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		2,882.00000	2,778,000	13.18	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	8.80	Call		6,147.00000	6,295,000	13.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,716.00000	2,617,000	13.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,604.00000	5,744,000	13.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,055.00000	2,947,000	13.15	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.46900	8.49800		13.66	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,385.00000	5,512,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,367.00000	5,234,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,612.00000	5,742,000	13.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,147.00000	5,017,000	13.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,163.00000	5,286,000	13.50	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,594.00000	5,457,000	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			218.84865	218.84544			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		845.00000	849,000		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		795.00000	799,000		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		895.00000	899,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/08/2012	Bond Future			256.25456	256.23208			0.00	0	1,409.00
R197	On	02/08/2012	Bond Future	257.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		768.00000	745,000		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		818.00000	795,000		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		718.00000	695,000		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			5.70600	5.73900		1.90	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,922.00000	3,997,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		4,030.00000	4,106,000	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		3,813.00000	3,888,000	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			5.66800	5.70300		1.95	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,727.00000	1,788,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		109.00000	98,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,815.00000	1,877,000	2.08	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		96.00000	87,000	2.08	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,640.00000	1,700,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		122.00000	111,000	2.06	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.60300	5.64500		1.94	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,387.00000	1,442,000	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	6.25	Put		305.00000	284,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,454.00000	1,510,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		283.00000	264,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,322.00000	1,375,000	2.00	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		329.00000	306,000	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			186.71342	186.69461			0.00	0	40,005.00
R202	On	02/08/2012	Bond Future	191.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put		4,305.00000	4,287,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Put		4,355.00000	4,337,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Put		4,255.00000	4,237,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			6.96000	6.98700		4.98	0.00	0	3,883.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,373.00000	6,490,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		5.00000	4,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,574.00000	6,691,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		4.00000	3,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		6,171.00000	6,288,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		6.00000	5,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,028.00000	1,933,000	4.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	6.60	Call		319.00000	342,000	4.79	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,275.00000	1,200,000	4.86	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		674.00000	717,000	4.86	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,353.00000	1,421,000	4.95	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		643.00000	593,000	4.95	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,634.00000	2,731,000	5.10	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		207.00000	186,000	5.10	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.02100	7.04900		5.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,481.00000	3,567,000	5.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		604.00000	573,000	5.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,637.00000	3,725,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		559.00000	530,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,327.00000	3,411,000	5.92	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		652.00000	619,000	5.92	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.09200	7.12200		5.53	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		969.00000	1,003,000	5.35	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,467.00000	3,382,000	5.35	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,035.00000	1,071,000	5.36	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,329.00000	3,246,000	5.36	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		905.00000	938,000	5.34	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,606.00000	3,521,000	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			7.26900	7.29500		6.37	0.00	0	4,101.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Call		5,999.00000	6,128,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		33.00000	29,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,231.00000	6,361,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		27.00000	24,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,767.00000	5,895,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		40.00000	35,000	6.85	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.33400	7.36100		7.13	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,973.00000	4,066,000	7.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		867.00000	826,000	7.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,151.00000	4,247,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		807.00000	769,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,797.00000	3,889,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		930.00000	888,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.40600	7.43600		7.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,121.00000	4,212,000	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,482.00000	1,430,000	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,278.00000	4,371,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,409.00000	1,359,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,966.00000	4,056,000	7.46	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,557.00000	1,505,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future			5.34400	5.36600		1.03	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,581.00000	2,612,000	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		2,648.00000	2,679,000	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		2,514.00000	2,544,000	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			5.19300	5.21800		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		940.00000	966,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		36.00000	33,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		992.00000	1,019,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		31.00000	29,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		889.00000	914,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		43.00000	39,000	1.03	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.91800	4.95200		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		1,006.00000	1,032,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		61.00000	56,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		1,044.00000	1,071,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		54.00000	51,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		967.00000	993,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		67.00000	62,000	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			7.58300	7.61000		7.59	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,119.00000	6,261,000	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	8.75	Put		58.00000	51,000	8.19	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,364.00000	6,507,000	8.19	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		48.00000	42,000	8.19	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,874.00000	6,015,000	8.16	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		69.00000	61,000	8.16	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.65100	7.67900		8.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,116.00000	4,217,000	8.77	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,108.00000	1,059,000	8.77	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,302.00000	4,405,000	8.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,037.00000	989,000	8.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,934.00000	4,033,000	8.74	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,185.00000	1,134,000	8.74	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.72900	7.75800		8.61	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,288.00000	4,381,000	8.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,774.00000	1,717,000	8.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,454.00000	4,549,000	8.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,689.00000	1,634,000	8.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,124.00000	4,215,000	8.72	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		1,862.00000	1,802,000	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			7.64100	7.66800		8.47	0.00	0	9,382.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.75	Call		6,317.00000	6,469,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		84.00000	73,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,578.00000	6,732,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		69.00000	61,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,055.00000	6,206,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		98.00000	86,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,302.00000	3,169,000	8.21	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		435.00000	464,000	8.21	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,012.00000	1,905,000	8.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		995.00000	1,051,000	8.35	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,889.00000	1,977,000	8.51	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,099.00000	1,025,000	8.51	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,786.00000	3,915,000	8.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		366.00000	333,000	8.82	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.70700	7.73400		9.89	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,257.00000	4,361,000	10.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,291.00000	1,237,000	10.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,453.00000	4,560,000	10.06	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,206.00000	1,155,000	10.06	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,064.00000	4,165,000	10.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,381.00000	1,323,000	10.00	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.77900	7.80700		9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,728.00000	3,814,000	9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,635.00000	2,562,000	9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,890.00000	3,978,000	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	8.05	Put		2,517.00000	2,445,000	9.78	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,572.00000	3,656,000	9.73	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		2,761.00000	2,685,000	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			8.92700	8.95300		15.79	0.00	0	3,099.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,435.00000	3,558,000	16.07	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,210.00000	1,133,000	16.07	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		3,682.00000	3,810,000	16.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,093.00000	1,021,000	16.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,195.00000	3,312,000	16.01	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,337.00000	1,254,000	16.01	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.99700	9.02400		18.84	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,629.00000	3,725,000	18.84	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,811.00000	3,702,000	18.84	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		3,817.00000	3,916,000	18.88	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,620.00000	3,514,000	18.88	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,446.00000	3,538,000	18.80	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,010.00000	3,897,000	18.80	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.07300	9.10100		19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,436.00000	4,533,000	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	9.00	Put		5,197.00000	5,084,000	18.89	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,615.00000	4,715,000	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,997.00000	4,888,000	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,260.00000	4,355,000	18.86	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,402.00000	5,287,000	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			140.63366	141.34868			0.00	0	925.00
R210	On	02/08/2012	Bond Future	143.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put		1,651.00000	2,366,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		1,701.00000	2,416,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Put		1,601.00000	2,316,000		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			119.64900	119.64279			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		357.00000	351,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/08/2012	Bond Future	120.05	Put		407.00000	401,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Put		307.00000	301,000		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			117.39379	117.38340			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		617.00000	606,000		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		667.00000	656,000		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		567.00000	556,000		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			8.77300	8.80000		14.09	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,333.00000	4,483,000	14.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		867.00000	802,000	14.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,614.00000	4,769,000	14.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		777.00000	717,000	14.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,059.00000	4,204,000	14.30	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		968.00000	898,000	14.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.84700	8.87300		16.77	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,278.00000	4,382,000	16.77	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,292.00000	3,192,000	16.77	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,488.00000	4,596,000	16.81	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,118.00000	3,022,000	16.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	8.95	Call		4,073.00000	4,174,000	16.74	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,473.00000	3,370,000	16.74	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.92800	8.95600		16.92	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,066.00000	5,174,000	16.92	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,728.00000	4,620,000	16.92	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,266.00000	5,377,000	16.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,546.00000	4,441,000	16.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		4,874.00000	4,979,000	16.89	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,920.00000	4,809,000	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			8.96000	8.99600			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		1,596.00000	1,307,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		1,513.00000	1,224,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,679.00000	1,390,000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.30740	1.31190		17.10	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,623.00000	1,578,000	21.69	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		4.00000	4,000	21.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		1,134.00000	1,087,000	18.94	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		15.00000	13,000	18.94	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,120.00000	2,075,000	22.68	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		1.00000	1,000	22.68	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.32270	1.32710		18.11	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		1,283.00000	1,233,000	16.71	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		120.00000	114,000	16.71	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		924.00000	877,000	17.38	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		261.00000	258,000	17.38	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,707.00000	1,658,000	16.09	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		44.00000	39,000	16.09	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.33750	1.34190		19.17	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		1,394.00000	1,349,000	17.25	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		255.00000	254,000	17.25	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		1,079.00000	1,038,000	17.90	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		440.00000	443,000	17.90	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,770.00000	1,723,000	16.69	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		131.00000	128,000	16.69	0.00	0	0.00

Total for Derivatives :

364,422,832.60

34,812

1 337 695.00

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			740,000,000,000.00	148,000,000	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			700,000,000,000.00	7,000	14,310,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
ABCPI3	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			4,800,000,000,000.00	48,000,000	24,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			1,400,000,000.00	14,000	4,014,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			600,000,000.00	6,000	30,700,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	15,000,000.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			2,004,800,000,000.00	20,048,000	16,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
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			1,000,000,000,000.00	10,000,000	5,000,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	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
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	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
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	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
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL166On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL167On	20/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL168On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
ACL169On	20/06/2017	Spot Bond			1.75000	1.75000			0.00	0	0.00
ACL170On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL171On	30/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL172On	20/06/2015	Spot Bond			100.00000	100.00000		806,000,000,000.00		8,060,000	8,060,000.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AER010On	18/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,800,000.00
AIR02	On	30/04/2023			100.00000	100.00000		1,500,000,000,000.00		15,000,000	15,000,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		200,000,000.00		2,000	14,100,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BAYA22	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP58	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BCP59	On	17/08/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A _{On}	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310E _{On}	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310C _{On}	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311A _{On}	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311B _{On}	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311C _{On}	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311E _{On}	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311E _{On}	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311F _{On}	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0 _{On}	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A _{1On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A _{2On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A _{3On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22B _{On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22C _{On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22D _{On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22Yl	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A'	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A'	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A'	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A'	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Dl	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Yl	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
BG42Dl	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
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			54,260,500,000.00	542,605	4,125,605.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	1,000.00000			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	4,629,322.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			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	15/06/2012			100.00000	100.00000			400,000,000.00	4,000,000	2,000,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			500,000,000.00	5,000	4,100,000.00
CBL08	On	02/11/2016			100.00000	100.00000			600,000,000.00	6,000	6,000.00
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			1,300,000,000.00	13,000	11,900,000.00
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
CBL15	On	18/05/2015			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
CBL16	On	18/05/2017	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	15,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			12,800,000,000,000.00	128,000,000	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	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
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
CLN127On	01/07/2013	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
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
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN169	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
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 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
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN259	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
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	100.00000			0.00	0	200,000,000.00
CLN275	On	22/05/2017			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	5,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF08	On	10/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	2,210,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021	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
COJ10COn	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12COn	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
CPL002On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL004On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
CPL005On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3On	02/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3On	02/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		26,405,411,100,000.00		264,054,111	78,415,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		144,584,911,500,000.00		1,445,849,115	151,000,000.00
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		3,200,000,000,000.00		32,000,000	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000		32,000,000,000,000.00		320,000,000	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000		163,200,000,000.00		64,000,000	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	8.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ174L	On 14/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ175L	On 05/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ177L	On 16/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A	On 17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A	On 17/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B	On 17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B	On 17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C	On 17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C	On 17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1	On 17/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1	On 17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1	On 17/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00

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		15,221,400,000,000.00		152,214,000	76,114,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		12,394,307,415,500.00		1,339,925,126	463,044,130.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		1,980,001,510,000.00		198,000,151	45,236,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		235,878,401,400.00		30,048,204	15,259,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		4,305,496,350,000.00		574,066,180	1,293,641,000.00
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		800,000,000.00		8,000	4,800,000.00
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	1,000,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRC111	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	100.00000		7,000,000,000,000.00		70,000,000	70,000,000.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	1,675,757.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			300,000,000.00	3,000	2,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,001,100,000,000.00	10,011,000	5,011,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			960,000,000,000.00	120,000,000	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			27,126,000,000.00	3,014,000	10,400,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	6,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	6,000,000.00
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	500,000.00
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	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			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		809,300,000,000.00		8,093,000	30,093,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		1,140,500,000,000.00		11,405,000	29,705,000.00
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		8,000,000,000,000.00		80,000,000	70,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000		4,800,000,000,000.00		48,000,000	24,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000		19,000,000,000,000.00		190,000,000	190,000,000.00
IND235	On	28/08/2012			100.00000	100.00000		55,700,000,000,000.00		557,000,000	382,000,000.00
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
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING130On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131On	24/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING138On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING146On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING153On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
ING154On	03/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING155On	19/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING156On	16/08/2012	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
ING157	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	14,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	26,600,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	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
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
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			1,140,000,000,000.00	11,400,000	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	16/04/2015			100.00000	100.00000			800,000,000.00	8,000,000	137,350,000.00
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
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			24,000,000.00	3,000	3,000.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		38,800,000,000,000.00		388,000,000	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
MGL01	On	15/09/2015			100.00000	100.00000		600,000,000.00		6,000	15,900,000.00
MTN02	On	13/07/2014			100.00000	100.00000		3,880,700,000,000.00		38,807,000	2,100,000.00
MTN03	On	13/07/2015			100.00000	100.00000		3,880,000,000,000.00		38,800,000	9,700,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On	13/07/2017			100.00000	100.00000			600,000,000.00	6,000	3,700,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		2,000,000,000.00	20,000,000.00	20,000,000	13,100,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		600,000,000.00	6,000.00	6,000	6,100,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,200,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			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
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			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
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000		12,000,000,000,000.00	120,000,000	24,000,000.00	
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET44	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	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		30,500,000,000,000.00	305,000,000	305,000,000	305,000,000.00
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
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		800,000,000,000.00	8,000,000	8,000,000	8,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2015			100.00000	100.00000		500,000,000,000.00		5,000,000	5,000,000.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	60,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		24,400,000,000,000.00		244,000,000	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		380,000,000,000.00		3,800,000	6,900,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	164,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		280,000,000,000.00		2,800,000	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On	27/10/2015			100.00000	100.00000			36,801,100,000,000.00	368,011,000	94,400,000.00
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	5,000,000.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4	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			6.31500	6.34000		345,822,354,969,900.00	54,762,051,460	17,556,244,000.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.25000	8.27500		112,239,280,221,750.00	13,604,761,239	9,878,399,676.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			216.40425	216.36776			167,865,988,500,000.00	2,162,000,000	597,000,000.00
R197	On	07/12/2023	Spot Bond			1.97000	1.97000			304,270,440,000.00	154,452,000	735,772,000.00
R201	On	21/12/2014	Spot Bond			5.70000	5.73000			32,878,115,969,700.00	5,768,090,521	3,157,806,931.00
R202	On	07/12/2033	Spot Bond			2.42000	2.42000			6,226,720,500,000.00	2,573,025,000	1,342,986,296.00
R203	On	15/09/2017	Spot Bond			6.90000	6.92500			144,856,626,731,100.00	20,993,714,019	9,625,202,644.00
R204	On	21/12/2018	Spot Bond			7.20500	7.23000			87,040,337,020,945.00	12,080,546,429	4,758,894,695.00
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			5.38000	5.40000			75,207,022,178,900.00	13,979,000,405	6,829,618,000.00
R207	On	15/01/2020	Spot Bond			7.51500	7.54000			110,840,175,835,920.00	14,749,191,728	6,957,729,900.00
R208	On	31/03/2021	Spot Bond			7.58000	7.60500			112,820,528,112,300.00	14,883,974,685	8,208,149,030.00
R209	On	31/03/2036	Spot Bond			8.86500	8.89000			209,957,857,593,390.00	23,683,909,486	10,970,970,672.00
R210	On	31/03/2028	Spot Bond			2.44000	2.40000			1,007,895,680,000.00	413,072,000	1,244,250,000.00
R211	On	31/01/2017	Spot Bond			0.69000	0.69000			1,501,440,000,000.00	2,176,000,000	2,624,350,000.00
R212	On	31/01/2022	Spot Bond			2.00000	2.00000			5,469,795,652,000.00	2,734,897,826	1,468,791,482.00
R213	On	28/02/2031	Spot Bond			8.71000	8.73500			35,928,918,756,250.00	4,125,019,375	1,652,672,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			96,541,902,203,500.00	14,852,600,339	5,448,025,339.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	25/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0	On	30/03/2015			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES09	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		5,360,000,000,000.00	53,600,000	26,800,000.00	
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		63,844,020,900,000.00		638,440,209	131,124,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS22	On	23/05/2015	Spot Bond			100.00000	100.00000			188,600,000,000,000.00	1,886,000,000	1,010,000,000.00
SBS23	On	23/05/2017	Spot Bond			100.00000	100.00000			227,100,000,000,000.00	2,271,000,000	1,155,000,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	100.00000			452,400,000,000,000.00	4,524,000,000	804,000,000.00
SBS25	On	23/05/2019	Spot Bond			8.00000	8.00000			28,850,728,000,000.00	3,606,341,000	1,860,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			3,000,600,000,000.00	30,006,000	17,700,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	7,050,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	49,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000		1,680,000,000,000.00		16,800,000	8,400,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000	8,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN003	On	25/04/2017			100.00000	100.00000			0.00	0	0.00
SSN004	On	31/03/2021			100.00000	100.00000			0.00	0	0.00
SSN005	On	31/03/2021			6.75000	6.75000			0.00	0	0.00
SSN006	On	21/12/2014			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN874On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN900On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN901On 23/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN902On 25/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN906On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN907On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN908On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN910On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN911On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN914	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN915	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN916	On	03/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN917	On	13/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN918	On	14/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN919	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN920	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SYN923	On	21/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN924	On	22/08/2012	Spot Bond			100.00000	100.00000		79,200,000,000,000.00	792,000,000	352,000,000.00	
SYN925	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL13	On	31/12/2013			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			900,000,000.00	9,000	3,100,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000			202,801,700,000,000.00	2,028,017,000	1,017,017,000.00
TN20	On	17/09/2020			100.00000	100.00000			76,000,008,000,000.00	760,000,080	377,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			70,200,007,900,000.00	702,000,079	189,062,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			58,000,000,000,000.00	580,000,000	166,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			10,042,500,000,000.00	100,425,000	47,225,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	100.00000			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
VOD002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		11,400,007,800,000.00		114,000,078	183,510,901.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		36,400,000,000,000.00		364,000,000	111,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000		8,400,000,000,000.00		84,000,000	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		6,200,000,000,000.00		62,000,000	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		10,800,000,000,000.00		108,000,000	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							3,913,398,019,742,560.00	229,952,024,450	107 649 870 380.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:							3,913,398,384,165,390.00	!9,952,059,262	107 651 208 075.00
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