

# Daily MTM Report

Daily summary for: 23/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 18/06/2012 Foreign Exchange Future			8.46530	8.27000		18.84	149,370,218.50	17,645	290,117.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,021.00000	1,216,000	22.57	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		1.00000	1,000	22.57	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		971.00000	1,166,000	22.12	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		1.00000	1,000	22.12	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,071.00000	1,266,000	23.01	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		1.00000	1,000	23.01	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		250.00000	400,000	17.33	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		80.00000	35,000	17.33	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	0,000	27.02	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,520.00000	1,715,000	27.02	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		86.00000	157,000	19.24	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		316.00000	192,000	19.24	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		58.00000	108,000	20.44	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		438.00000	293,000	20.44	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		45.00000	84,000	21.24	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		525.00000	369,000	21.24	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,270.00000	1,466,000	24.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		0.00000	1,000	24.79	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		774.00000	967,000	20.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		4.00000	2,000	20.35	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		319.00000	486,000	17.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		49.00000	21,000	17.37	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		192.00000	324,000	17.76	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		122.00000	59,000	17.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		532.00000	721,000	18.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		12.00000	6,000	18.68	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		616.00000	451,000	22.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		36.00000	66,000	22.03	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		580.00000	770,000	18.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		10.00000	5,000	18.94	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		994.00000	812,000	25.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		14.00000	27,000	25.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		112.00000	202,000	18.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		242.00000	137,000	18.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,220.00000	1,416,000	24.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		0.00000	1,000	24.35	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		8.00000	4,000	19.20	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		628.00000	819,000	19.20	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		485.00000	673,000	18.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		15.00000	8,000	18.42	0.00	0	200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Call		0.00000	578,000	17.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Put		0.00000	13,000	17.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.57760	8.37750		19.28	117,418,766.40	13,689	52,263.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,196.00000	1,394,000	18.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		19.00000	16,000	18.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,148.00000	1,346,000	18.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		21.00000	18,000	18.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,244.00000	1,442,000	18.69	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		17.00000	14,000	18.69	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		24.00000	21,000	18.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,101.00000	1,299,000	18.28	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		886.00000	745,000	21.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		163.00000	223,000	21.83	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		600.00000	769,000	17.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		123.00000	91,000	17.36	1,820,000.00	20,000	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		274.00000	367,000	19.51	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		497.00000	389,000	19.51	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		972.00000	825,000	22.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		149.00000	203,000	22.30	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		644.00000	521,000	20.43	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		221.00000	299,000	20.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		749.00000	931,000	17.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		72.00000	53,000	17.21	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		364.00000	276,000	18.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		341.00000	454,000	18.69	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		478.00000	622,000	17.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		201.00000	144,000	17.51	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		915.00000	1,112,000	17.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		38.00000	34,000	17.75	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,007.00000	1,204,000	18.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		30.00000	26,000	18.01	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		606.00000	487,000	20.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		233.00000	315,000	20.20	0.00	0	20,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		305.00000	408,000	19.08	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		428.00000	330,000	19.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call		535.00000	693,000	17.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put		158.00000	115,000	17.43	0.00	0	3,925.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.68040	8.47760		19.68	0.00	0	28,379.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		899.00000	1,082,000	17.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		121.00000	102,000	17.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		863.00000	1,041,000	17.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		135.00000	111,000	17.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		936.00000	1,124,000	17.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		108.00000	94,000	17.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		220.00000	176,000	17.41	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		698.00000	856,000	17.41	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		920.00000	796,000	21.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		298.00000	376,000	21.12	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		548.00000	674,000	18.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		370.00000	294,000	18.10	0.00	0	6,000.00

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	8.60	Put		555.00000	459,000	19.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		433.00000	539,000	19.28	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		842.00000	723,000	20.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		320.00000	403,000	20.76	0.00	0	5,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.78690	8.58200		19.64	0.00	0	9,490.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		878.00000	1,036,000	17.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		246.00000	199,000	17.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		849.00000	1,004,000	17.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		267.00000	217,000	17.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		909.00000	1,069,000	16.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		227.00000	182,000	16.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		947.00000	830,000	20.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		429.00000	517,000	20.53	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		792.00000	942,000	17.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		310.00000	255,000	17.38	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.99300	8.78450		20.02	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		786.00000	899,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		979.00000	884,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		770.00000	881,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,013.00000	916,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		803.00000	915,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		946.00000	850,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,179.00000	1,339,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		395.00000	346,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		995.00000	898,000	20.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		779.00000	891,000	20.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.68730	9.49110		21.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,634.00000	1,773,000	18.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		643.00000	586,000	18.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,610.00000	1,748,000	18.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		669.00000	611,000	18.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,658.00000	1,799,000	18.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		617.00000	562,000	18.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		408.00000	366,000	17.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,899.00000	2,053,000	17.65	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.76140	10.56520		22.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,271.00000	2,406,000	20.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		906.00000	845,000	20.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,250.00000	2,384,000	20.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		935.00000	873,000	20.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,293.00000	2,429,000	19.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		878.00000	818,000	19.98	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future			8.46530	8.27000		18.84	668,758.70	79	779.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.35	Call		12,827.00000	22,882,000	18.41	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.35	Put		20,827.00000	11,352,000	18.41	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.40	Call		11,224.00000	20,191,000	18.63	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.40	Put		24,224.00000	13,661,000	18.63	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.30	Call		14,649.00000	25,823,000	18.19	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.30	Put		17,649.00000	9,293,000	18.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	17/09/2012	Foreign Exchange Future				8.57760	8.37750		19.28	0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call			78,874.00000	97,507,000	17.34	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put			6,164.00000	4,787,000	17.34	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call			74,866.00000	93,071,000	17.21	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put			7,156.00000	5,351,000	17.21	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call			82,986.00000	101,996,000	17.48	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put			5,276.00000	4,276,000	17.48	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future				8.68040	8.47760		19.68	0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call			77,845.00000	94,432,000	17.16	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put			17,405.00000	13,712,000	17.16	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call			74,598.00000	90,879,000	17.26	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put			19,158.00000	15,159,000	17.26	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call			81,194.00000	98,238,000	17.15	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put			15,754.00000	12,518,000	17.15	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future				13.29690	13.06620		16.61	7,499,451.60	564	73,217.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call			1,225.00000	1,452,000	20.98	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put			9.00000	5,000	20.98	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call			1,176.00000	1,403,000	20.88	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put			10.00000	6,000	20.88	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call			1,275.00000	1,501,000	21.09	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put			9.00000	4,000	21.09	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call			1,967.00000	2,197,000	22.52	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put			1.00000	0,000	22.52	0.00	0	24,000.00
£ / R On	18/06/2012	Foreign Exchange Future	12.50	Put			41.00000	19,000	16.23	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	12.50	Call		607.00000	816,000	16.23	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.46700	13.22890		16.70	808,020.00	60	2,370.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		414.00000	516,000	16.70	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		635.00000	499,000	16.70	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		397.00000	496,000	16.84	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		668.00000	529,000	16.84	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		430.00000	537,000	16.58	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		601.00000	470,000	16.58	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,907.00000	2,141,000	17.97	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		28.00000	24,000	17.97	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.62410	13.38060		16.82	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,155.00000	1,341,000	14.71	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		225.00000	167,000	14.71	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,121.00000	1,304,000	14.77	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		241.00000	180,000	14.77	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,189.00000	1,378,000	14.65	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		209.00000	154,000	14.65	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10670	0.10350		20.09	2,667.50	25	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		101.00000	192,000	22.02	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		551.00000	322,000	22.02	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		12.00000	24,000	25.72	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,462.00000	1,154,000	25.72	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		603.00000	887,000	21.25	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		53.00000	17,000	21.25	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			0.10820	0.10500		20.30	0.00	0	25.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,271.00000	1,569,000	20.10	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		71.00000	49,000	20.10	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		590.00000	800,000	20.86	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		390.00000	280,000	20.86	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,210.00000	2,529,000	22.71	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		10.00000	9,000	22.71	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10970	0.10640		19.93	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,439.00000	1,738,000	19.90	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		139.00000	108,000	19.90	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		795.00000	1,015,000	20.51	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		495.00000	385,000	20.51	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,326.00000	2,653,000	20.77	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		26.00000	23,000	20.77	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.65590	10.55330		15.14	5,327,950.00	500	47,443.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		253.00000	317,000	14.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		100.00000	61,000	14.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		220.00000	284,000	14.24	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		117.00000	78,000	14.24	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		288.00000	353,000	13.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		85.00000	47,000	13.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		72.00000	35,000	13.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		325.00000	391,000	13.57	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		764.00000	859,000	15.55	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	9.80	Put		11.00000	3,000	15.55	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		958.00000	1,058,000	17.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		5.00000	2,000	17.46	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,106.00000	1,207,000	17.90	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		3.00000	1,000	17.90	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		716.00000	810,000	15.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		13.00000	4,000	15.07	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		29.00000	7,000	13.16	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		532.00000	613,000	13.16	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		169.00000	118,000	14.69	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		172.00000	224,000	14.69	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.80730	10.69950		15.97	16,210,950.00	1,500	11,952.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		375.00000	424,000	15.71	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		401.00000	342,000	15.71	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		357.00000	403,000	15.88	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		433.00000	371,000	15.88	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		395.00000	446,000	15.53	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		371.00000	314,000	15.53	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,276.00000	1,374,000	14.39	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		27.00000	17,000	14.39	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		1,010.00000	1,087,000	13.23	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		61.00000	30,000	13.23	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		775.00000	697,000	17.68	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call		224.00000	254,000	17.68	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call		0.00000	719,000	13.93	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	10.20	Put		0.00000	112,000	13.93	168,000.00	1,500	1,500.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.95420	10.84270		16.26	20,265,270.00	1,850	17,818.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		745.00000	799,000	14.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		292.00000	235,000	14.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		716.00000	770,000	14.67	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		313.00000	256,000	14.67	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		774.00000	831,000	14.46	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		271.00000	217,000	14.46	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.38050	11.24960		16.64	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		833.00000	899,000	16.79	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,076.00000	1,012,000	16.79	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		817.00000	882,000	16.87	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,110.00000	1,045,000	16.87	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		849.00000	917,000	16.71	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,042.00000	980,000	16.71	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			434.70200	438.07100			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			441.15300	444.55900			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			393.19700	395.82700			0.00	0	1,004.00
ALBI	On	01/11/2012	Index Future			399.03200	401.68900			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.47940	8.28270		19.36	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Call		117.00000	196,000	19.36	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Put		334.00000	217,000	19.36	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Call		115.00000	192,000	19.43	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	8.51	Put		342.00000	223,000	19.43	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.49	Call		120.00000	200,000	19.31	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.49	Put		327.00000	211,000	19.31	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.25	Put		171.00000	98,000	18.17	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.25	Call		204.00000	327,000	18.17	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	7.40	Call		887.00000	1,082,000	19.63	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	7.40	Put		4.00000	3,000	19.63	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.21220	8.16930		13.43	0.00	0	13,535.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		525.00000	568,000	15.25	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		6.00000	6,000	15.25	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		476.00000	519,000	14.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		7.00000	7,000	14.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		574.00000	616,000	15.75	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		5.00000	4,000	15.75	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.25590	8.20810		14.14	0.00	0	3,160.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		240.00000	273,000	14.13	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		268.00000	254,000	14.13	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		219.00000	251,000	14.22	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		297.00000	282,000	14.22	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		262.00000	298,000	14.11	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		240.00000	229,000	14.11	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.30660	8.25430		14.40	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		425.00000	466,000	14.13	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		260.00000	249,000	14.13	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	14/12/2012	Foreign Exchange Future	8.14	Call		400.00000	439,000	14.20	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		285.00000	272,000	14.20	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		452.00000	494,000	14.07	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		237.00000	227,000	14.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.48510	9.45270		16.27	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,408.00000	2,447,000	15.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		255.00000	262,000	15.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,365.00000	2,404,000	15.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		262.00000	269,000	15.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,451.00000	2,490,000	16.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		248.00000	255,000	16.00	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.23060	8.12830		13.78	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		105.00000	165,000	13.78	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		127.00000	84,000	13.78	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		86.00000	136,000	13.78	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		158.00000	105,000	13.78	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		127.00000	196,000	13.79	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		99.00000	65,000	13.79	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.32200	8.21520		13.26	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		564.00000	665,000	13.55	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		58.00000	52,000	13.55	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		523.00000	623,000	13.45	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		67.00000	60,000	13.45	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		605.00000	708,000	13.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		49.00000	45,000	13.65	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.40670	8.29610		13.44	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		609.00000	711,000	13.38	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		117.00000	108,000	13.38	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		572.00000	672,000	13.30	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		130.00000	119,000	13.30	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		647.00000	751,000	13.46	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		105.00000	98,000	13.46	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.35220	0.25530			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			0.00260	0.00480			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.02840	0.04970			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00010	0.00020			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.87040	8.78540		16.36	59,538,124.80	6,712	34,602.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		70.00000	82,000	18.15	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		385.00000	312,000	18.15	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		61.00000	72,000	18.50	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		426.00000	352,000	18.50	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		81.00000	95,000	17.79	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		346.00000	275,000	17.79	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			9.00640	8.91540		17.53	0.00	0	75.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		429.00000	476,000	16.58	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	8.75	Put		264.00000	220,000	16.58	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		406.00000	450,000	16.77	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		291.00000	244,000	16.77	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		454.00000	503,000	16.40	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		239.00000	197,000	16.40	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future			9.13830	9.04280		17.92	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		743.00000	816,000	16.23	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		206.00000	183,000	16.23	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		711.00000	783,000	16.29	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		224.00000	200,000	16.29	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		776.00000	850,000	16.17	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put		189.00000	167,000	16.17	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry			8.44220	8.24680		19.00	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.75	Call		499.00000	693,000	23.87	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.75	Put		2.00000	1,000	23.87	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.76	Call		489.00000	683,000	23.70	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.76	Put		2.00000	1,000	23.70	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.74	Call		509.00000	703,000	24.05	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.74	Put		2.00000	1,000	24.05	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.40	Call		847.00000	1,042,000	25.90	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.40	Put		0.00000	0,000	25.90	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	8.25	Put		93.00000	27,000	18.77	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	8.25	Call		90.00000	219,000	18.77	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.72	Call		529.00000	723,000	24.41	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/05/2012	Any day expiry	7.72	Put		2.00000	1,000	24.41	0.00	0	4,110.00
DAUS	On	31/05/2012	Any day expiry	8.51	Put		287.00000	136,000	19.69	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	8.51	Call		24.00000	68,000	19.69	0.00	0	4,110.00
DAUS	On	29/06/2012	Any day expiry			8.48070	8.28390		19.40	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Call		555.00000	740,000	17.40	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Put		21.00000	9,000	17.40	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Call		546.00000	731,000	17.40	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put		22.00000	10,000	17.40	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		564.00000	750,000	17.39	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		20.00000	9,000	17.39	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		888.00000	1,083,000	19.63	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		4.00000	2,000	19.63	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		174.00000	99,000	18.22	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		208.00000	330,000	18.22	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		582.00000	769,000	17.39	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		18.00000	8,000	17.39	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		344.00000	225,000	19.47	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		118.00000	196,000	19.47	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.52010	8.32180		19.16	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		577.00000	756,000	17.29	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		55.00000	36,000	17.29	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		569.00000	748,000	17.30	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		57.00000	38,000	17.30	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		585.00000	765,000	17.28	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		53.00000	35,000	17.28	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/07/2012	Any day expiry	7.40	Call		933.00000	1,131,000	18.69	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		11.00000	11,000	18.69	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		223.00000	150,000	18.12	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		295.00000	420,000	18.12	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call		643.00000	827,000	17.24	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		41.00000	27,000	17.24	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put		386.00000	279,000	19.22	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call		198.00000	289,000	19.22	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.55760	8.35800		19.34	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		603.00000	776,000	17.34	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		95.00000	68,000	17.34	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		595.00000	768,000	17.35	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		97.00000	70,000	17.35	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		610.00000	784,000	17.34	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		92.00000	66,000	17.34	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		982.00000	1,179,000	18.27	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		24.00000	21,000	18.27	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		260.00000	187,000	18.13	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		368.00000	495,000	18.13	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		702.00000	884,000	17.25	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		64.00000	46,000	17.25	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put		420.00000	318,000	19.18	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		268.00000	366,000	19.18	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.59050	8.39010		19.52	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		623.00000	790,000	17.41	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	7.90	Put		133.00000	100,000	17.41	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		616.00000	783,000	17.42	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		136.00000	103,000	17.42	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		630.00000	798,000	17.40	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		130.00000	98,000	17.40	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,026.00000	1,221,000	17.93	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		36.00000	31,000	17.93	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		287.00000	215,000	18.09	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		427.00000	555,000	18.09	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call		754.00000	935,000	17.31	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put		84.00000	65,000	17.31	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put		444.00000	348,000	19.15	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		324.00000	428,000	19.15	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.62930	8.42780		19.46	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		684.00000	852,000	17.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		156.00000	123,000	17.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		677.00000	844,000	17.43	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		159.00000	125,000	17.43	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		690.00000	859,000	17.41	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		152.00000	120,000	17.41	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,076.00000	1,274,000	17.98	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		48.00000	45,000	17.98	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		313.00000	243,000	18.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		491.00000	622,000	18.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		811.00000	992,000	17.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	7.72	Put		103.00000	83,000	17.32	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call		387.00000	496,000	19.11	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		469.00000	377,000	19.11	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.66450	8.46200		19.57	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call		445.00000	556,000	18.98	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		483.00000	392,000	18.98	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call		441.00000	552,000	19.02	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put		489.00000	398,000	19.02	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		448.00000	561,000	18.94	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put		476.00000	387,000	18.94	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call		861.00000	1,044,000	17.33	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put		119.00000	100,000	17.33	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.69520	8.49210		19.57	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		490.00000	601,000	18.79	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		498.00000	406,000	18.79	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		486.00000	597,000	18.83	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		504.00000	412,000	18.83	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		493.00000	606,000	18.75	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		491.00000	401,000	18.75	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		904.00000	1,085,000	17.15	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		132.00000	110,000	17.15	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			394.37600	396.93400			0.00	0	236.00
GOVI	On	02/08/2012	GOVI	390.00	Call		69,340.00000	43,760,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		69,240.00000	43,660,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		69,440.00000	43,860,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			400.22900	402.81300			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		8,130.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		0.00000	17,710,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		8,030.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		0.00000	17,810,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		8,230.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		0.00000	17,610,000		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	173.86400			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			176.43900	176.43900			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			476.95600	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.59000	5.59000			0.00	0	2,890.00
JIBAR FOn		18/07/2012	Jibar Tradeable Future			5.57000	5.57000			0.00	0	0.00
JIBAR FOn		15/08/2012	Jibar Tradeable Future			5.57000	5.56000			0.00	0	0.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.57000	5.56000			0.00	0	44,760.00
JIBAR FOn		17/10/2012	Jibar Tradeable Future			5.58000	5.56000			0.00	0	0.00
JIBAR FOn		21/11/2012	Jibar Tradeable Future			5.58000	5.56000			0.00	0	0.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.58000	5.56000			0.00	0	840.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			5.63000	5.60000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			5.78000	5.73000			0.00	0	500.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			5.95000	5.89000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.13000	6.07000			0.00	0	1,500.00
JIBAR FOn		19/03/2014	Jibar Tradeable Future			6.32000	6.25000			0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future			6.32210	6.29870		13.19	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Call		84.00000	100,000	13.19	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Put		85.00000	78,000	13.19	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Call		64.00000	78,000	13.50	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Put		115.00000	106,000	13.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		111.00000	130,000	13.31		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		62.00000	58,000	13.31		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.37990	6.35440		13.79		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		250.00000	274,000	13.92		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		139.00000	137,000	13.92		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		222.00000	245,000	13.86		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		161.00000	158,000	13.86		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		280.00000	306,000	13.98		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		119.00000	119,000	13.98		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.42660	6.39860		15.46		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		315.00000	342,000	15.46		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		254.00000	253,000	15.46		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		291.00000	316,000	15.46		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		280.00000	277,000	15.46		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		341.00000	368,000	15.45		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		230.00000	229,000	15.45		0.00	0	0.00
R157 On	02/08/2012	Bond Future			6.47700	6.36600		2.49	12,477,723.00		100	15,070.00
R157 On	02/08/2012	Bond Future	8.00	Call		4,960.00000	4,615,000	2.76		0.00	0	0.00
R157 On	02/08/2012	Bond Future	8.00	Put		0.00000	1,000	2.76		0.00	0	0.00
R157 On	02/08/2012	Bond Future	8.05	Call		5,108.00000	4,762,000	2.76		0.00	0	0.00
R157 On	02/08/2012	Bond Future	8.05	Put		0.00000	0,000	2.76		0.00	0	0.00
R157 On	02/08/2012	Bond Future	7.95	Call		4,812.00000	4,467,000	2.76		0.00	0	0.00
R157 On	02/08/2012	Bond Future	7.95	Put		0.00000	0,000	2.76		0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.15	Put		959.00000	1,195,000	2.43		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	6.15	Call		283.00000	174,000	2.43	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		589.00000	762,000	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		539.00000	367,000	2.47	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		902.00000	670,000	2.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		330.00000	443,000	2.50	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,884.00000	1,572,000	2.61	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		81.00000	114,000	2.61	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.52700	6.40600		2.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,016.00000	1,735,000	2.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		329.00000	394,000	2.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,126.00000	1,840,000	2.89	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		299.00000	359,000	2.89	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,907.00000	1,632,000	2.87	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		361.00000	432,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.58800	6.45200		2.71	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,571.00000	1,346,000	2.75	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		802.00000	929,000	2.75	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,652.00000	1,423,000	2.76	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		755.00000	878,000	2.76	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,492.00000	1,273,000	2.74	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		852.00000	984,000	2.74	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00

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			8.42600	8.31600		11.32	0.00	0	34,789.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,908.00000	4,168,000	11.76	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		946.00000	1,229,000	11.76	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,246.00000	4,482,000	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		840.00000	1,099,000	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,578.00000	3,863,000	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,063.00000	1,370,000	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		2,723.00000	3,285,000	11.32	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,103.00000	1,643,000	11.32	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,321.00000	3,627,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,165.00000	1,494,000	11.68	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		6,805.00000	7,690,000	10.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		434.00000	296,000	10.95	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		5,969.00000	6,811,000	11.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		600.00000	420,000	11.02	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,975.00000	4,230,000	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		924.00000	1,202,000	11.77	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,190.00000	4,909,000	11.17	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		1,180.00000	877,000	11.17	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		6,668.00000	5,821,000	11.98	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		511.00000	686,000	11.98	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		6,465.00000	7,333,000	10.98	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		496.00000	342,000	10.98	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		2,328.00000	1,839,000	11.36	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.30	Put		2,478.00000	3,011,000	11.36	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.50300	8.39000		12.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,017.00000	5,317,000	13.02	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		2,778.00000	3,109,000	13.02	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,295.00000	5,579,000	13.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,617.00000	2,931,000	13.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,744.00000	5,060,000	12.99	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		2,947.00000	3,294,000	12.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.58700	8.46900		13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,512.00000	4,943,000	13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,234.00000	5,719,000	13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,742.00000	5,163,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,017.00000	5,492,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,286.00000	4,730,000	13.46	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,457.00000	5,955,000	13.46	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.85967	218.84865			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		849.00000	860,000		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		799.00000	810,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	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		899.00000	910,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.33361	256.25456			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		745.00000	666,000		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		795.00000	716,000		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		695.00000	616,000		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			5.79900	5.70600		1.86	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,997.00000	3,785,000	2.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		4,106.00000	3,894,000	2.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,888.00000	3,676,000	2.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	0,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.77100	5.66800		1.90	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,788.00000	1,599,000	2.03	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		98.00000	120,000	2.03	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,877.00000	1,686,000	2.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		87.00000	107,000	2.04	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	01/11/2012	Bond Future	6.45	Call		1,700.00000	1,514,000	2.02	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		111.00000	136,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.72100	5.60300		1.89	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,442.00000	1,284,000	2.00	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		284.00000	339,000	2.00	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,510.00000	1,349,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		264.00000	315,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,375.00000	1,220,000	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		306.00000	364,000	1.99	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/08/2012	Bond Future			186.77592	186.71342			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		4,287.00000	4,224,000		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		4,337.00000	4,274,000		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		4,237.00000	4,174,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.08300	6.96000		4.86	0.00	0	3,883.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,490.00000	5,955,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		4.00000	6,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,691.00000	6,156,000	5.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.55	Put		3.00000	5,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		6,288.00000	5,754,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		5.00000	8,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		1,933.00000	2,344,000	4.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		342.00000	216,000	4.74	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,200.00000	1,519,000	4.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		717.00000	499,000	4.81	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,421.00000	1,088,000	4.92	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		593.00000	797,000	4.92	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,731.00000	2,280,000	5.09	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		186.00000	272,000	5.09	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.15100	7.02100		5.61	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,567.00000	3,144,000	5.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		573.00000	692,000	5.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,725.00000	3,295,000	5.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		530.00000	641,000	5.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,411.00000	2,997,000	5.87	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		619.00000	747,000	5.87	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.23100	7.09200		5.39	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,003.00000	809,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,382.00000	3,737,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,071.00000	868,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,246.00000	3,592,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		938.00000	753,000	5.26	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,521.00000	3,885,000	5.26	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	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			7.38500	7.26900		6.23	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	8.50	Call		6,128.00000	5,545,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		29.00000	40,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,361.00000	5,775,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		24.00000	32,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,895.00000	5,315,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		35.00000	49,000	6.74	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.45600	7.33400		6.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,066.00000	3,614,000	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		826.00000	977,000	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,247.00000	3,786,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		769.00000	911,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,889.00000	3,446,000	7.30	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		888.00000	1,048,000	7.30	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.53500	7.40600		7.09	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,212.00000	3,751,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,430.00000	1,581,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,371.00000	3,903,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,359.00000	1,503,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		4,056.00000	3,602,000	7.30	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,505.00000	1,663,000	7.30	0.00	0	0.00
R204	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
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.46000	5.34400		1.01	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,612.00000	2,450,000	1.13	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.13	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,679.00000	2,518,000	1.13	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.13	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,544.00000	2,383,000	1.13	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.33200	5.19300		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		966.00000	820,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		33.00000	49,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		1,019.00000	871,000	1.02	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		29.00000	42,000	1.02	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		914.00000	770,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		39.00000	56,000	1.01	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.09600	4.91800		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		1,032.00000	894,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		56.00000	80,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		1,071.00000	932,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		51.00000	73,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		993.00000	858,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		62.00000	89,000	1.00	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	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.70400	7.58300		7.42	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,261.00000	5,613,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		51.00000	70,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,507.00000	5,856,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		42.00000	59,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		6,015.00000	5,371,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		61.00000	84,000	8.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.77800	7.65100		8.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,217.00000	3,693,000	8.59	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,059.00000	1,215,000	8.59	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,405.00000	3,872,000	8.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		989.00000	1,136,000	8.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,033.00000	3,518,000	8.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,134.00000	1,299,000	8.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.86100	7.72900		8.43	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,381.00000	3,922,000	8.70	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,717.00000	1,941,000	8.70	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,549.00000	4,081,000	8.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,634.00000	1,849,000	8.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,215.00000	3,765,000	8.67	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		1,802.00000	2,036,000	8.67	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R:On	15/01/2020	Price Contribution				100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.77300	7.64100		8.28	0.00	0	9,382.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,469.00000	5,707,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		73.00000	102,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,732.00000	5,966,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		61.00000	86,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,206.00000	5,449,000	8.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		86.00000	121,000	8.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,169.00000	3,777,000	8.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		464.00000	281,000	8.01	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		1,905.00000	2,364,000	8.15	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		1,051.00000	718,000	8.15	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,977.00000	1,485,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,025.00000	1,324,000	8.31	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,915.00000	3,242,000	8.62	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		333.00000	451,000	8.62	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.84300	7.70700		9.66	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,361.00000	3,789,000	9.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,237.00000	1,460,000	9.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,560.00000	3,977,000	9.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,155.00000	1,367,000	9.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,165.00000	3,606,000	9.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,323.00000	1,559,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.92100	7.77900		9.51	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	8.00	Call		3,814.00000	3,328,000	9.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,562.00000	2,883,000	9.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,978.00000	3,482,000	9.69	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,445.00000	2,756,000	9.69	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,656.00000	3,178,000	9.63	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		2,685.00000	3,014,000	9.63	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.02200	8.92700		15.74	29,809,371.24	396	3,495.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,558.00000	3,056,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,133.00000	1,358,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		3,810.00000	3,291,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,021.00000	1,229,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,312.00000	2,829,000	15.97	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,254.00000	1,498,000	15.97	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.09400	8.99700		18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,725.00000	3,330,000	18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,702.00000	4,039,000	18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		3,916.00000	3,509,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,514.00000	3,840,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,538.00000	3,155,000	18.75	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	01/11/2012	Bond Future	8.95	Put		3,897.00000	4,246,000	18.75	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.17300	9.07300		19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,533.00000	4,184,000	19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,084.00000	5,479,000	19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,715.00000	4,360,000	19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,888.00000	5,277,000	19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,355.00000	4,015,000	18.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,287.00000	5,691,000	18.98	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			141.95420	140.63366			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		2,366.00000	1,046,000		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		2,416.00000	1,096,000		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		2,316.00000	996,000		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			119.66846	119.64900			0.00	0	480.00

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	120.00	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Put		351.00000	332,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Put		401.00000	382,000		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		301.00000	282,000		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			117.42566	117.39379			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		606.00000	574,000		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		656.00000	624,000		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		556.00000	524,000		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			8.89400	8.77300		14.00	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,483.00000	3,789,000	14.51	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		802.00000	1,066,000	14.51	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,769.00000	4,053,000	14.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		717.00000	958,000	14.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,204.00000	3,532,000	14.46	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		898.00000	1,183,000	14.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.97000	8.84700		16.66	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,382.00000	3,857,000	16.84	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	9.00	Put		3,192.00000	3,626,000	16.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,596.00000	4,055,000	16.88	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,022.00000	3,440,000	16.88	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,174.00000	3,664,000	16.80	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,370.00000	3,819,000	16.80	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.05600	8.92800		16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,174.00000	4,613,000	16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,620.00000	5,040,000	16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,377.00000	4,803,000	16.86	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,441.00000	4,849,000	16.86	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		4,979.00000	4,430,000	16.78	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,809.00000	5,242,000	16.78	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.04900	8.96000			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		1,307.00000	2,017,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		1,224.00000	1,935,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,390.00000	2,100,000		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

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			1.33580	1.30740		18.06	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		1,578.00000	1,861,000	24.25	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		4.00000	3,000	24.25	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		1,087.00000	1,365,000	20.78	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		13.00000	7,000	20.78	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,075.00000	2,358,000	25.13	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		1.00000	0,000	25.13	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.35150	1.32270		18.56	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		1,233.00000	1,495,000	17.68	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		114.00000	88,000	17.68	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		877.00000	1,106,000	18.14	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		258.00000	199,000	18.14	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,658.00000	1,938,000	17.24	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		39.00000	31,000	17.24	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.36660	1.33750		19.55	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		1,349.00000	1,600,000	18.06	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		254.00000	214,000	18.06	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		1,038.00000	1,255,000	18.43	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		443.00000	369,000	18.43	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,723.00000	1,998,000	17.75	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		128.00000	112,000	17.75	0.00	0	0.00
<b>Total for Derivatives :</b>									<b>421,385,271.74</b>	<b>64,620</b>	<b>1 371 092.00</b>

**i-Bonds**

AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
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Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		700,000,000,000.00		7,000,000	7,000,000.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	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			0.00	0	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		13,000,000,000.00		130,000	5,130,000.00
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		120,000,000,000.00		1,200,000	300,000.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000		150,000,000,000.00		1,500,000	24,600,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	4,000,000.00
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		2,800,000,000,000.00		28,000,000	7,000,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014			100.00000	100.00000			8,500,000,000.00	85,000	85,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
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				0.00	0	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				0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000				0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054On	29/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL160	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	100.00000			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	100.00000			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	100.00000			0.00	0	10,000,000.00
ACL169	On	20/06/2017			1.75000	1.75000			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL171	On	30/11/2012			100.00000	100.00000			0.00	0	0.00
ACL172	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,800,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	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		500,000,000.00	5,000,000.00	5,000,000	19,100,000.00
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		4,900,000,000.00	49,000.00	49,000	49,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW13	On	17/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	300,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA21On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA22On	30/09/2015	Spot Bond			100.00000	100.00000		40,000,000,000.00		400,000	200,000.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP570	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP580	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BCP590	On	17/08/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22BOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	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	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000		60,000,000	0.00	600,000	300,000.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,100,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	11,900,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00

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

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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN275 On 22/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN276 On 24/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
CLN54 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
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	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
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF08	On	10/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,210,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			500,000,000,000.00	5,000,000	5,100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG3	On	02/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	78,400,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		24,600,000,000,000.00		246,000,000	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			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000		502,350,000,000.00		197,000,000	130,000,000.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On	04/05/2024			8.00000	8.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ174	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQ177	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		40,000,000,000.00		400,000	200,000.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		460,000,000,000.00		4,600,000	80,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		1,110,000,000.00		120,000	463,120,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		509,230,000,000.00		50,923,000	49,359,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		7,850,000,000.00		1,000,000	15,259,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		3,255,000,000,000.00		434,000,000	1,489,500,000.00
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
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	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			0.00	0	4,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			200,000,000.00	2,000,000	1,020,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC10	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		120,000,000,000.00		1,200,000	300,000.00
FRJ14	On	20/07/2014	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
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			120,000,000,000.00	1,200,000	150,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			0.00	0	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			27,000,000,000.00	3,000,000	7,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	3,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	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
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000		2,809,000,000,000.00		28,090,000	7,090,000.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	29,700,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	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			120,000,000,000.00	1,200,000	24,300,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	2,000,000.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012			100.00000	100.00000			0.00	0	0.00
ING156	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
ING157	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015			100.00000	100.00000			0.00	0	0.00
IP257U	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013			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
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000				0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
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	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
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		21,100,000,000,000.00		211,000,000	156,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	15,900,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	2,100,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	9,700,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11EOn	27/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK12EOn	20/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK13EOn	21/02/2017	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
NBK1B On	09/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK2A On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	13,100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	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
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		4,000,000,000,000.00		40,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	24,000,000.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017			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
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NET44	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2015			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2015			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
NQ1C1	On	22/05/2020			100.00000	100.00000				0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500				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				0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500				0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000				0.00	0	60,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000				0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000				0.00	0	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			0.00	0	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
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			0.00	0	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	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	100.00000			0.00	0	0.00

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			6.42000	6.31500		135,378,540,000,000.00	21,087,000,000	18,225,079,921.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.36000	8.25000		79,671,631,853,440.00	9,530,099,504	10,093,062,941.00	
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			216.51371	216.40425			0.00	0	597,000,000.00
R197	On	07/12/2023	Spot Bond			1.97000	1.97000		171,835,220,000.00		87,226,000	735,810,000.00
R201	On	21/12/2014	Spot Bond			5.78500	5.70000		14,938,952,600,000.00		2,582,360,000	3,321,835,943.00
R202	On	07/12/2033	Spot Bond			2.42000	2.42000		8,390,958,807,000.00		3,467,338,350	1,317,927,939.00
R203	On	15/09/2017	Spot Bond			7.02000	6.90000		34,614,567,000,000.00		4,930,850,000	9,229,389,644.00
R204	On	21/12/2018	Spot Bond			7.32000	7.20500		19,764,000,000,000.00		2,700,000,000	4,708,035,695.00
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			5.48000	5.38000		30,823,514,936,440.00		5,624,729,003	4,163,273,000.00
R207	On	15/01/2020	Spot Bond			7.63500	7.51500		21,514,507,859,970.00		2,817,879,222	7,053,579,900.00
R208	On	31/03/2021	Spot Bond			7.71000	7.58000		42,952,718,400,000.00		5,571,040,000	8,282,928,430.00
R209	On	31/03/2036	Spot Bond			8.96000	8.86500		22,392,832,000,000.00		2,499,200,000	11,115,665,000.00
R210	On	31/03/2028	Spot Bond			2.37000	2.44000		143,266,500,000.00		60,450,000	1,271,800,000.00
R211	On	31/01/2017	Spot Bond			0.69000	0.69000		2,760,000,000.00		4,000,000	2,624,350,000.00
R212	On	31/01/2022	Spot Bond			2.00000	2.00000		87,680,000,000.00		43,840,000	1,503,657,482.00
R213	On	28/02/2031	Spot Bond			8.83000	8.71000		6,090,580,800,000.00		689,760,000	1,445,760,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000		14,313,000,000,000.00		2,202,000,000	5,587,775,000.00



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				0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000				0.00	0	0.00

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				0.00	0	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	0.00

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			15,900,000,000,000.00	159,000,000	1,035,000,000.00
SBS23	On	23/05/2017	Spot Bond			100.00000	100.00000			7,800,000,000,000.00	78,000,000	1,180,000,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	100.00000			160,800,000,000,000.00	1,608,000,000	1,604,000,000.00
SBS25	On	23/05/2019	Spot Bond			8.00000	8.00000			8,468,480,000,000.00	1,058,560,000	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			0.00	0	17,700,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			166,900,000,000.00	1,669,000	869,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	8,400,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			6,988,000,000,000.00	69,880,000	17,470,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			2,400,000,000,000.00	24,000,000	6,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN003On 25/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN004On 31/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN005On 31/03/2021 Spot Bond			6.75000	6.75000			0.00	0	0.00
SSN006On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867On 19/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869On 19/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On 13/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2013 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
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
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
SYN913On 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
SYN915	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
SYN916	On	03/08/2012			100.00000	100.00000			0.00	0	0.00
SYN917	On	13/08/2012			100.00000	100.00000			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN921	On	22/06/2012			100.00000	100.00000			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	100.00000			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	100.00000		42,200,000,000,000.00	422,000,000	172,000,000.00	
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE7A'	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A'	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
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
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A8	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A9	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,100,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,017,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	377,600,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	189,062,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	166,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	47,200,000.00
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
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			2,600,000,000,000.00	26,000,000	13,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VOD004 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD005 On 28/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD006 On 28/08/2012 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
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000				0.00	0	183,510,901.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000				0.00	0	111,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000				0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000				0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000				0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000				0.00	0	75,000,000.00

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

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

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**Total for j-Bonds :** 742,162,665,976,850.00 68,623,778,079 105 729 310 158.00

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**Grand Total:** 742,163,087,362,122.00 68,623,842,699 105 730 681 250.00

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