

Daily MTM Report

Daily summary for: 24/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 18/06/2012 Foreign Exchange Future			8.35790	8.46530		18.54	180,338,408.30	21,577	289,737.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,216.00000	1,109,000	22.18	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		1.00000	1,000	22.18	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		1,166.00000	1,059,000	21.74	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		1.00000	1,000	21.74	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,266.00000	1,159,000	22.62	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		1.00000	1,000	22.62	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		400.00000	313,000	17.47	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		35.00000	55,000	17.47	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	0,000	26.56	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,715.00000	1,608,000	26.56	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		157.00000	112,000	19.77	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		192.00000	254,000	19.77	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		108.00000	76,000	21.00	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		293.00000	368,000	21.00	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		84.00000	58,000	21.82	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		369.00000	450,000	21.82	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,466.00000	1,358,000	24.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		1.00000	0,000	24.37	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		967.00000	861,000	19.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		2.00000	3,000	19.99	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		486.00000	389,000	17.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		21.00000	31,000	17.05	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		324.00000	246,000	17.90	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		59.00000	88,000	17.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		721.00000	617,000	18.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		6.00000	9,000	18.24	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		451.00000	538,000	22.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		66.00000	46,000	22.71	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		770.00000	665,000	18.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		5.00000	7,000	18.59	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		812.00000	910,000	26.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		27.00000	18,000	26.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		202.00000	146,000	18.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		137.00000	188,000	18.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,416.00000	1,308,000	23.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		1.00000	0,000	23.93	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		4.00000	6,000	18.94	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		819.00000	714,000	18.94	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		673.00000	570,000	17.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		8.00000	12,000	17.89	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		578.00000	476,000	17.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Put		13.00000	18,000	17.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.46940	8.57760		19.11	110,559,547.60	13,054	62,674.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,394.00000	1,289,000	18.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		16.00000	20,000	18.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,346.00000	1,242,000	18.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		18.00000	23,000	18.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,442.00000	1,337,000	18.41	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		14.00000	18,000	18.41	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		21.00000	26,000	18.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,299.00000	1,195,000	18.01	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		745.00000	825,000	22.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		223.00000	194,000	22.28	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		769.00000	682,000	17.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		91.00000	113,000	17.37	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		367.00000	319,000	19.83	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		389.00000	450,000	19.83	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		825.00000	909,000	22.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		203.00000	178,000	22.78	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		521.00000	591,000	20.80	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		299.00000	260,000	20.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		931.00000	838,000	17.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		53.00000	69,000	17.26	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		276.00000	325,000	18.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		454.00000	394,000	18.90	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		622.00000	546,000	17.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		144.00000	177,000	17.65	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		1,112.00000	1,010,000	17.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		34.00000	41,000	17.47	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,204.00000	1,102,000	17.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		26.00000	33,000	17.74	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		487.00000	554,000	20.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		315.00000	273,000	20.56	682,500.00	2,500	22,600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		408.00000	354,000	19.35	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		330.00000	385,000	19.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call		693.00000	610,000	17.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put		115.00000	141,000	17.42	0.00	0	3,925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call		0.00000	464,000	18.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put		0.00000	245,000	18.28	0.00	0	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.57190	8.68040		19.32	342,876.00	40	28,419.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,082.00000	986,000	16.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		102.00000	114,000	16.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,041.00000	949,000	17.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		111.00000	127,000	17.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,124.00000	1,027,000	17.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		94.00000	105,000	17.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		176.00000	203,000	17.40	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		856.00000	775,000	17.40	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		796.00000	866,000	21.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		376.00000	338,000	21.39	0.00	0	540.00

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	8.30	Call		674.00000	609,000	18.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		294.00000	337,000	18.33	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		459.00000	513,000	19.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		539.00000	485,000	19.51	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		723.00000	790,000	21.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		403.00000	362,000	21.01	0.00	0	5,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.67790	8.78690		19.38	0.00	0	9,490.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,036.00000	955,000	17.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		199.00000	227,000	17.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,004.00000	924,000	17.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		217.00000	246,000	17.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,069.00000	987,000	16.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		182.00000	209,000	16.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		830.00000	896,000	20.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		517.00000	474,000	20.75	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		942.00000	865,000	17.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		255.00000	287,000	17.44	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.88350	8.99300		19.84	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		899.00000	840,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		884.00000	934,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		881.00000	823,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		916.00000	967,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		915.00000	858,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		850.00000	902,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,339.00000	1,253,000	17.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		346.00000	370,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		898.00000	950,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		891.00000	833,000	20.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.58410	9.68730		20.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,773.00000	1,697,000	18.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		586.00000	613,000	18.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,748.00000	1,673,000	18.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		611.00000	639,000	18.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,799.00000	1,722,000	18.52	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		562.00000	588,000	18.52	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		366.00000	385,000	17.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,053.00000	1,969,000	17.59	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.65820	10.76140		22.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,406.00000	2,328,000	20.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		845.00000	870,000	20.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,384.00000	2,307,000	20.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		873.00000	899,000	20.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,429.00000	2,350,000	19.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		818.00000	842,000	19.94	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.35790	8.46530		18.54	41,789.50	5	774.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.35	Call		22,882.00000	16,566,000	18.54	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.35	Put		11,352.00000	15,776,000	18.54	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Call		20,191.00000	14,554,000	18.95	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Put		13,661.00000	18,764,000	18.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		25,823.00000	18,996,000	18.33		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		9,293.00000	13,206,000	18.33		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.46940	8.57760		19.11		0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		97,507.00000	87,852,000	17.23		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		4,787.00000	5,952,000	17.23		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		93,071.00000	83,718,000	17.26		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		5,351.00000	6,818,000	17.26		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		101,996.00000	92,071,000	17.21		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		4,276.00000	5,171,000	17.21		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.57190	8.68040		19.32		0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		94,432.00000	86,014,000	17.23		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		13,712.00000	16,144,000	17.23		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		90,879.00000	82,572,000	17.29		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		15,159.00000	17,702,000	17.29		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		98,238.00000	89,547,000	17.16		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		12,518.00000	14,677,000	17.16		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			13.10250	13.29690		16.27	5,765,100.00		440	72,977.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		1,452.00000	1,260,000	20.53		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		5.00000	8,000	20.53		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		1,403.00000	1,211,000	20.14		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		6.00000	9,000	20.14		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		1,501.00000	1,310,000	20.92		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		4.00000	8,000	20.92		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		2,197.00000	2,003,000	21.91		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		0.00000	1,000	21.91	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		19.00000	34,000	15.85	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		816.00000	636,000	15.85	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.27090	13.46700		16.66	66,354.50	5	2,375.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		516.00000	433,000	17.23	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		499.00000	612,000	17.23	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		496.00000	416,000	17.37	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		529.00000	645,000	17.37	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		537.00000	450,000	17.09	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		470.00000	579,000	17.09	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		2,141.00000	1,948,000	17.28	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		24.00000	27,000	17.28	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.42670	13.62410		16.79	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,341.00000	1,188,000	14.84	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		167.00000	212,000	14.84	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,304.00000	1,154,000	14.92	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		180.00000	228,000	14.92	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,378.00000	1,223,000	14.77	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		154.00000	197,000	14.77	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10530	0.10670		20.13	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		192.00000	140,000	22.66	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		322.00000	410,000	22.66	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		24.00000	16,000	26.27	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,154.00000	1,286,000	26.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		887.00000	756,000	21.20	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		17.00000	26,000	21.20	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10680	0.10820		20.26	0.00	0	25.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,569.00000	1,440,000	20.08	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		49.00000	60,000	20.08	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		800.00000	707,000	20.93	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		280.00000	327,000	20.93	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,529.00000	2,390,000	22.20	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		9.00000	10,000	22.20	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10820	0.10970		19.81	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,738.00000	1,605,000	19.76	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		108.00000	125,000	19.76	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		1,015.00000	913,000	20.46	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		385.00000	433,000	20.46	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,653.00000	2,506,000	20.40	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		23.00000	26,000	20.40	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.51520	10.65590		15.11	1,577,280.00	150	47,309.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		317.00000	224,000	14.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		61.00000	109,000	14.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		284.00000	198,000	14.89	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		78.00000	133,000	14.89	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		353.00000	254,000	14.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		47.00000	89,000	14.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		35.00000	70,000	14.23	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	10.30	Call		391.00000	285,000	14.23	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		859.00000	721,000	14.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		3.00000	6,000	14.82	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		1,058.00000	918,000	16.71	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		2.00000	3,000	16.71	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,207.00000	1,067,000	18.13	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		1.00000	2,000	18.13	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		810.00000	672,000	14.34	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		4.00000	7,000	14.34	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		7.00000	16,000	13.14	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		613.00000	481,000	13.14	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		118.00000	188,000	15.45	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		224.00000	153,000	15.45	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.66430	10.80730		16.09	29,860,040.00	2,800	14,257.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		424.00000	364,000	16.39	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		342.00000	425,000	16.39	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		403.00000	346,000	16.58	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		371.00000	457,000	16.58	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		446.00000	383,000	16.19	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		314.00000	394,000	16.19	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,374.00000	1,235,000	13.90	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		17.00000	21,000	13.90	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		1,087.00000	959,000	13.40	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		30.00000	45,000	13.40	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		697.00000	806,000	18.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call		254.00000	220,000	18.44	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call		719.00000	620,000	14.41	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put		112.00000	156,000	14.41	0.00	0	1,500.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.80880	10.95420		16.39	9,814,390.40	908	18,272.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		799.00000	714,000	15.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		235.00000	295,000	15.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		770.00000	688,000	15.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		256.00000	319,000	15.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		831.00000	740,000	14.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		217.00000	271,000	14.87	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.22750	11.38050		16.80	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		899.00000	847,000	17.26	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,012.00000	1,113,000	17.26	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		882.00000	830,000	17.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,045.00000	1,146,000	17.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		917.00000	863,000	17.18	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		980.00000	1,079,000	17.18	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			436.34000	434.70200			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			442.81400	441.15300			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			394.69500	393.19700			0.00	0	1,004.00
ALBI	On	01/11/2012	Index Future			400.55100	399.03200			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.37080	8.47940		18.78	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Call		196.00000	149,000	19.90	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	8.50	Put		217.00000	278,000	19.90	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.51	Call		192.00000	146,000	19.98	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.51	Put		223.00000	285,000	19.98	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.49	Call		200.00000	152,000	19.83	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.49	Put		211.00000	271,000	19.83	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.25	Put		98.00000	134,000	18.33	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	8.25	Call		327.00000	255,000	18.33	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	7.40	Call		1,082.00000	974,000	18.80	0.00	0	0.00
ANY DAOn	28/06/2012	Any day expiry	7.40	Put		3.00000	3,000	18.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.15610	8.21220		13.78	0.00	0	13,535.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		568.00000	513,000	15.11	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		6.00000	7,000	15.11	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		519.00000	465,000	14.55	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		7.00000	9,000	14.55	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		616.00000	562,000	15.68	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		4.00000	6,000	15.68	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.20040	8.25590		14.46	0.00	0	3,160.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		273.00000	251,000	14.54	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		254.00000	287,000	14.54	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		251.00000	231,000	14.64	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		282.00000	317,000	14.64	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		298.00000	273,000	14.46	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		229.00000	259,000	14.46	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.24790	8.30660		14.61	9,196,408.50	1,115	1,115.00

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	8.09	Call		466.00000	436,000	14.40	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		249.00000	277,000	14.40	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		439.00000	410,000	14.47	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		272.00000	301,000	14.47	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		494.00000	462,000	14.34	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		227.00000	253,000	14.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.42780	9.48510		16.24	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,447.00000	2,393,000	15.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		262.00000	265,000	15.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,404.00000	2,350,000	15.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		269.00000	272,000	15.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,490.00000	2,435,000	15.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		255.00000	257,000	15.88	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.14180	8.23060		13.76	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		165.00000	113,000	13.76	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		84.00000	121,000	13.76	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		136.00000	93,000	14.05	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		105.00000	151,000	14.05	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		196.00000	139,000	13.76	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		65.00000	97,000	13.76	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.23270	8.32200		13.15	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		665.00000	588,000	13.43	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		52.00000	64,000	13.43	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		623.00000	547,000	13.32	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	7.76	Put		60.00000	73,000	13.32	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		708.00000	630,000	13.54	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		45.00000	56,000	13.54	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.31610	8.40670		13.15	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		711.00000	635,000	13.09	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		108.00000	123,000	13.09	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		672.00000	597,000	12.99	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		119.00000	135,000	12.99	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		751.00000	674,000	13.19	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		98.00000	112,000	13.19	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.30560	0.35220			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			0.00360	0.00260			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.03980	0.02840			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00020	0.00010			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.74820	8.87040		17.23	172,120,835.00	19,675	14,927.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		82.00000	60,000	19.83	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		312.00000	412,000	19.83	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		72.00000	52,000	20.21	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		352.00000	454,000	20.21	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		95.00000	69,000	19.46	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		275.00000	371,000	19.46	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				8.88390	9.00640		18.12	222,097.50	25	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call			476.00000	423,000	17.74	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put			220.00000	289,000	17.74	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call			450.00000	400,000	17.93	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put			244.00000	316,000	17.93	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call			503.00000	447,000	17.55	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put			197.00000	263,000	17.55	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future				9.01580	9.13830		18.54	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call			816.00000	742,000	16.88	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put			183.00000	232,000	16.88	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call			783.00000	712,000	16.97	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put			200.00000	252,000	16.97	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call			850.00000	774,000	16.81	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put			167.00000	214,000	16.81	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry				8.33530	8.44220		18.67	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.75	Call			693.00000	586,000	22.35	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.75	Put			1.00000	1,000	22.35	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.76	Call			683.00000	576,000	22.19	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.76	Put			1.00000	1,000	22.19	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.74	Call			703.00000	596,000	22.51	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.74	Put			1.00000	1,000	22.51	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.40	Call			1,042.00000	935,000	25.77	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	7.40	Put			0.00000	0,000	25.77	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry	8.25	Put			27.00000	50,000	18.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/05/2012	Any day expiry	8.25	Call		219.00000	135,000	18.80	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.72	Call		723.00000	616,000	22.82	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.72	Put		1.00000	1,000	22.82	0.00	0	4,110.00
DAUS	On	31/05/2012	Any day expiry	8.51	Put		136.00000	208,000	20.71	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	8.51	Call		68.00000	33,000	20.71	0.00	0	4,110.00
DAUS	On	29/06/2012	Any day expiry			8.37210	8.48070		18.82	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Call		740.00000	638,000	17.37	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Put		9.00000	16,000	17.37	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Call		731.00000	628,000	17.35	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put		10.00000	16,000	17.35	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		750.00000	647,000	17.38	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		9.00000	15,000	17.38	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		1,083.00000	975,000	18.70	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		2.00000	3,000	18.70	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		99.00000	137,000	18.38	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		330.00000	259,000	18.38	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		769.00000	666,000	17.42	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		8.00000	14,000	17.42	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		225.00000	288,000	20.00	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		196.00000	150,000	20.00	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.41180	8.52010		18.93	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		756.00000	660,000	17.11	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		36.00000	48,000	17.11	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		748.00000	651,000	17.12	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		38.00000	49,000	17.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/07/2012	Any day expiry	7.79	Call		765.00000	668,000	17.11	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		35.00000	46,000	17.11	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		1,131.00000	1,024,000	17.92	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		11.00000	12,000	17.92	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		150.00000	189,000	18.28	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		420.00000	351,000	18.28	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call		827.00000	728,000	17.08	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		27.00000	36,000	17.08	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put		279.00000	337,000	19.58	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call		289.00000	239,000	19.58	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.44950	8.55760		19.21	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		776.00000	686,000	17.39	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		68.00000	87,000	17.39	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		768.00000	679,000	17.40	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		70.00000	90,000	17.40	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		784.00000	694,000	17.39	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		66.00000	85,000	17.39	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,179.00000	1,075,000	17.95	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		21.00000	26,000	17.95	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		187.00000	229,000	18.35	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		495.00000	428,000	18.35	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		884.00000	790,000	17.33	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		46.00000	61,000	17.33	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put		318.00000	375,000	19.52	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		366.00000	314,000	19.52	0.00	0	6,170.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry			8.48230	8.59050		19.34	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		790.00000	704,000	17.43	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		100.00000	122,000	17.43	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		783.00000	697,000	17.44	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		103.00000	125,000	17.44	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		798.00000	711,000	17.43	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		98.00000	119,000	17.43	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,221.00000	1,121,000	17.85	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		31.00000	39,000	17.85	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		215.00000	255,000	18.26	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		555.00000	487,000	18.26	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call		935.00000	841,000	17.27	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put		65.00000	79,000	17.27	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put		348.00000	402,000	19.38	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		428.00000	374,000	19.38	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.52090	8.62930		19.24	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		852.00000	766,000	17.40	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		123.00000	145,000	17.40	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		844.00000	759,000	17.41	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		125.00000	148,000	17.41	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		859.00000	773,000	17.39	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		120.00000	142,000	17.39	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,274.00000	1,174,000	17.81	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		45.00000	53,000	17.81	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		243.00000	282,000	18.21	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	8.25	Call		622.00000	553,000	18.21	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		992.00000	900,000	17.24	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put		83.00000	99,000	17.24	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call		496.00000	439,000	19.29	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		377.00000	428,000	19.29	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.55600	8.66450		19.36	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call		556.00000	498,000	19.16	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		392.00000	442,000	19.16	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call		552.00000	495,000	19.20	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put		398.00000	449,000	19.20	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		561.00000	502,000	19.12	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put		387.00000	436,000	19.12	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call		1,044.00000	950,000	17.11	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put		100.00000	114,000	17.11	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.58660	8.69520		19.42	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		601.00000	544,000	19.02	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		406.00000	457,000	19.02	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		597.00000	540,000	19.06	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		412.00000	463,000	19.06	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		606.00000	548,000	18.98	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		401.00000	451,000	18.98	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		1,085.00000	991,000	16.92	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		110.00000	124,000	16.92	0.00	0	7,530.00
ES18	On	20/04/2018	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
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			395.81400	394.37600			0.00	0	236.00
GOVI	On	02/08/2012	GOVI	390.00	Call		43,760.00000	58,140,000		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		43,660.00000	58,040,000		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		43,860.00000	58,240,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			401.68700	400.22900			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		17,710.00000	3,130,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		17,810.00000	3,230,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		17,610.00000	3,030,000		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			173.96400	173.86400			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			176.54500	176.43900			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			476.95600	476.95600			0.00	0	169.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.59000	5.59000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.54000	5.57000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.52000	5.57000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.50000	5.57000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.50000	5.58000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.50000	5.58000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.50000	5.58000			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.55000	5.63000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.69000	5.78000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.86000	5.95000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			6.04000	6.13000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			6.22000	6.32000			0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.28360	6.32210		13.71	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call		100.00000	82,000	13.71	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put		78.00000	98,000	13.71	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	6.35	Call		78.00000	63,000	14.02	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		106.00000	129,000	14.02	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		130.00000	108,000	13.79	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		58.00000	74,000	13.79	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.34210	6.37990		13.59	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		274.00000	248,000	13.71	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		137.00000	149,000	13.71	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		245.00000	220,000	13.66	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		158.00000	171,000	13.66	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		306.00000	278,000	13.77	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		119.00000	129,000	13.77	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.38770	6.42660		15.21	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		342.00000	314,000	15.20	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		253.00000	264,000	15.20	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		316.00000	290,000	15.21	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		277.00000	290,000	15.21	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		368.00000	340,000	15.20	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		229.00000	240,000	15.20	0.00	0	0.00	
R157 On	02/08/2012	Bond Future			6.39000	6.47700		2.49	0.00	0	15,070.00	
R157 On	02/08/2012	Bond Future	8.00	Call		4,615.00000	4,885,000	2.76	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.00	Put		1.00000	0,000	2.76	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.05	Call		4,762.00000	5,033,000	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		4,467.00000	4,738,000	2.76	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	7.95	Put		0.00000	1,000	2.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put		1,195.00000	991,000	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Call		174.00000	240,000	2.43	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		762.00000	604,000	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		367.00000	479,000	2.47	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		670.00000	830,000	2.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		443.00000	333,000	2.50	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,572.00000	1,805,000	2.61	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		114.00000	76,000	2.61	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.43100	6.52700		2.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,735.00000	1,937,000	2.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		394.00000	322,000	2.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,840.00000	2,047,000	2.89	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		359.00000	291,000	2.89	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,632.00000	1,828,000	2.87	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		432.00000	354,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.47900	6.58800		2.71	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,346.00000	1,509,000	2.75	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		929.00000	810,000	2.75	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,423.00000	1,590,000	2.76	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		878.00000	763,000	2.76	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,273.00000	1,430,000	2.74	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		984.00000	860,000	2.74	0.00	0	0.00
R157	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
R157/R:On	15/09/2015	Price Contribution				100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution				100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.36900	8.42600		11.32	0.00	0	34,789.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,168.00000	4,528,000	11.76	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,229.00000	1,061,000	11.76	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,482.00000	4,856,000	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,099.00000	944,000	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		3,863.00000	4,210,000	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,370.00000	1,189,000	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,285.00000	2,962,000	11.32	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		1,643.00000	1,848,000	11.32	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		3,627.00000	3,962,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,494.00000	1,300,000	11.68	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,690.00000	7,215,000	10.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		296.00000	350,000	10.95	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,811.00000	6,355,000	11.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		420.00000	492,000	11.02	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,230.00000	4,593,000	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,202.00000	1,037,000	11.77	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,909.00000	4,510,000	11.17	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		877.00000	1,006,000	11.17	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		5,821.00000	6,242,000	11.98	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		686.00000	579,000	11.98	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		7,333.00000	6,865,000	10.98	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	7.70	Call		342.00000	402,000	10.98	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		1,839.00000	2,060,000	11.36	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		3,011.00000	2,704,000	11.36	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.44400	8.50300		12.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,317.00000	5,633,000	13.02	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,109.00000	2,888,000	13.02	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,579.00000	5,904,000	13.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,931.00000	2,720,000	13.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,060.00000	5,367,000	12.99	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,294.00000	3,064,000	12.99	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call		0.00000	6,014,000	13.06	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put		0.00000	2,655,000	13.06	4,935,645.00	1,859	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put		0.00000	7,695,000	12.48	0.00	0	0.00
R186	On	01/11/2012	Bond Future	7.82	Call		0.00000	1,798,000	12.48	3,342,482.00	1,859	1,858.00
R186	On	07/02/2013	Bond Future			8.52500	8.58700		13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		4,943.00000	5,213,000	13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,719.00000	5,437,000	13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,163.00000	5,441,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,492.00000	5,218,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		4,730.00000	4,993,000	13.46	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,955.00000	5,666,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.86270	218.85967			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		860.00000	863,000		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		810.00000	813,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Call		910.00000	913,000		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			256.35542	256.33361			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		666.00000	645,000		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		716.00000	695,000		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		616.00000	595,000		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			5.71200	5.79900		1.86	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,785.00000	3,983,000	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		3,894.00000	4,092,000	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		3,676.00000	3,874,000	2.07	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	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			5.67300	5.77100		1.90	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,599.00000	1,771,000	2.03	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		120.00000	91,000	2.03	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,686.00000	1,861,000	2.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		107.00000	81,000	2.04	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,514.00000	1,683,000	2.02	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		136.00000	104,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.60600	5.72100		1.89	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,284.00000	1,433,000	2.00	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		339.00000	281,000	2.00	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,349.00000	1,501,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		315.00000	260,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,220.00000	1,366,000	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		364.00000	303,000	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			186.79416	186.77592			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		4,224.00000	4,206,000		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		4,274.00000	4,256,000		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		4,174.00000	4,156,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			6.99800	7.08300		4.86	63,711,442.06	587	3,541.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,955.00000	6,323,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		6.00000	4,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,156.00000	6,524,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		5.00000	2,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,754.00000	6,121,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		8.00000	4,000	5.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,344.00000	2,043,000	4.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		216.00000	286,000	4.74	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,519.00000	1,276,000	4.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		499.00000	627,000	4.81	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,088.00000	1,298,000	4.92	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		797.00000	636,000	4.92	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,280.00000	2,580,000	5.09	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		272.00000	201,000	5.09	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.06100	7.15100		5.61	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,144.00000	3,420,000	5.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		692.00000	593,000	5.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,295.00000	3,577,000	5.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		641.00000	549,000	5.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,997.00000	3,266,000	5.87	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		747.00000	641,000	5.87	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.13400	7.23100		5.39	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	07/02/2013	Bond Future	6.50	Call		809.00000	918,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,737.00000	3,463,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		868.00000	983,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,592.00000	3,325,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		753.00000	857,000	5.26	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,885.00000	3,606,000	5.26	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.30100	7.38500		6.23	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,545.00000	5,962,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		40.00000	27,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,775.00000	6,195,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		32.00000	22,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,315.00000	5,729,000	6.74	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		49.00000	33,000	6.74	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.36800	7.45600		6.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,614.00000	3,922,000	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		977.00000	851,000	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,786.00000	4,101,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		911.00000	792,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,446.00000	3,747,000	7.30	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,048.00000	915,000	7.30	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.44100	7.53500		7.09	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,751.00000	4,041,000	7.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future	8.00	Put		1,581.00000	1,426,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,903.00000	4,198,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,503.00000	1,353,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,602.00000	3,885,000	7.30	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,663.00000	1,500,000	7.30	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.37500	5.46000		1.01	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,450.00000	2,569,000	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		2,518.00000	2,636,000	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		2,383.00000	2,501,000	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			5.22800	5.33200		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		820.00000	926,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		49.00000	34,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		871.00000	979,000	1.02	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		42.00000	29,000	1.02	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		770.00000	874,000	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		56.00000	39,000	1.01	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.95800	5.09600		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	07/02/2013	Bond Future	6.00	Call		894.00000	1,000,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		80.00000	61,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		932.00000	1,039,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		73.00000	55,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		858.00000	962,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		89.00000	67,000	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.63100	7.70400		7.42	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,613.00000	5,996,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		70.00000	51,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,856.00000	6,241,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		59.00000	41,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,371.00000	5,751,000	8.03	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		84.00000	62,000	8.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.70100	7.77800		8.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,693.00000	3,973,000	8.59	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,215.00000	1,084,000	8.59	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,872.00000	4,158,000	8.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,136.00000	1,011,000	8.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,518.00000	3,791,000	8.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,299.00000	1,160,000	8.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.78000	7.86100		8.43	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,922.00000	4,183,000	8.70	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,941.00000	1,783,000	8.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future	8.30	Call		4,081.00000	4,348,000	8.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,849.00000	1,697,000	8.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,765.00000	4,021,000	8.67	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,036.00000	1,873,000	8.67	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.71500	7.77300		8.28	0.00	0	9,382.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,707.00000	6,032,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		102.00000	81,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,966.00000	6,293,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		86.00000	66,000	8.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,449.00000	5,770,000	8.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		121.00000	95,000	8.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,777.00000	3,483,000	8.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		281.00000	334,000	8.01	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,364.00000	2,127,000	8.15	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		718.00000	828,000	8.15	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,485.00000	1,664,000	8.31	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,324.00000	1,157,000	8.31	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,242.00000	3,512,000	8.62	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		451.00000	375,000	8.62	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.78300	7.84300		9.66	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	01/11/2012	Bond Future	8.25	Call		3,789.00000	4,017,000	9.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,460.00000	1,338,000	9.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,977.00000	4,210,000	9.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,367.00000	1,250,000	9.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,606.00000	3,827,000	9.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,559.00000	1,430,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.85800	7.92100		9.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,328.00000	3,518,000	9.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,883.00000	2,716,000	9.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,482.00000	3,677,000	9.69	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,756.00000	2,594,000	9.69	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,178.00000	3,362,000	9.63	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,014.00000	2,841,000	9.63	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.95900	9.02200		15.74	328,936,286.12	4,342	7,495.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,056.00000	3,358,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,358.00000	1,179,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		3,291.00000	3,606,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,229.00000	1,063,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		2,829.00000	3,118,000	15.97	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	02/08/2012	Bond Future	9.20	Put		1,498.00000	1,306,000	15.97	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.03000	9.09400		18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,330.00000	3,562,000	18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,039.00000	3,790,000	18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		3,509.00000	3,749,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,840.00000	3,598,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,155.00000	3,379,000	18.75	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,246.00000	3,988,000	18.75	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.10700	9.17300		19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,184.00000	4,418,000	19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,479.00000	5,223,000	19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,360.00000	4,600,000	19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,277.00000	5,027,000	19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,015.00000	4,243,000	18.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,691.00000	5,430,000	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			141.41856	141.95420			0.00	0	925.00
R210	On	02/08/2012	Bond Future	143.00	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/08/2012	Bond Future	143.00	Put		1,046.00000	1,581,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		1,096.00000	1,631,000		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		996.00000	1,531,000		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			119.67457	119.66846			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.00	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Put		332.00000	325,000		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		382.00000	375,000		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		282.00000	275,000		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			117.43586	117.42566			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		574.00000	564,000		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		624.00000	614,000		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		524.00000	514,000		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			8.82600	8.89400		14.00	0.00	0	4,725.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.25	Call		3,789.00000	4,162,000	14.51	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		1,066.00000	903,000	14.51	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,053.00000	4,439,000	14.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		958.00000	808,000	14.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		3,532.00000	3,892,000	14.46	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,183.00000	1,007,000	14.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.90100	8.97000		16.66	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		3,857.00000	4,136,000	16.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,626.00000	3,369,000	16.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,055.00000	4,344,000	16.88	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,440.00000	3,193,000	16.88	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		3,664.00000	3,935,000	16.80	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,819.00000	3,554,000	16.80	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.98400	9.05600		16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		4,613.00000	4,891,000	16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,040.00000	4,768,000	16.81	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		4,803.00000	5,088,000	16.86	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,849.00000	4,584,000	16.86	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		4,430.00000	4,701,000	16.78	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,242.00000	4,963,000	16.78	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.96700	9.04900			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2012	Bond Future	8.80	Put		2,017.00000	1,363,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		1,935.00000	1,280,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		2,100.00000	1,446,000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R:On	28/02/2041	Price Contribution			100.00000	100.00000				0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.31680	1.33580		17.90	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,861.00000	1,672,000	23.69	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		3.00000	4,000	23.69	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		1,365.00000	1,179,000	20.41	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		7.00000	11,000	20.41	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		2,358.00000	2,169,000	24.75	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		0.00000	1,000	24.75	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.33260	1.35150		18.66	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		1,495.00000	1,334,000	17.85	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		88.00000	116,000	17.85	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		1,106.00000	964,000	18.17	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		199.00000	246,000	18.17	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,938.00000	1,764,000	17.63	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		31.00000	46,000	17.63	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.34750	1.36660		19.58	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		1,600.00000	1,449,000	18.09	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		214.00000	254,000	18.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		1,255.00000	1,122,000	18.46	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		369.00000	427,000	18.46	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,998.00000	1,834,000	17.88	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		112.00000	139,000	17.88	0.00	0	0.00
Total for Derivatives :										921,513,482.48	70,941	1,377,237.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	5,130,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			112,000,000,000.00	1,120,000	580,000.00
ABFN05	On	17/03/2014			100.00000	100.00000			112,000,000,000.00	1,120,000	24,280,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	2,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			4,000,000,000,000.00	40,000,000	10,000,000.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	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
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	4,000,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	7,000,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			1,700,000,000.00	17,000	717,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	85,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			80,000,000.00	800,000	200,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000		2,474,700,000,000.00		24,747,000	8,249,000.00
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
ABN52	On	18/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	6,819,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000	16,740,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	4,709,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		500,000,000,000.00	5,000,000	5,000,000.00	
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL166On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL167On	20/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL168On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,800,000.00
AIR02	On	30/04/2023			100.00000	100.00000			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		1,700,000,000.00		17,000	19,117,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	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
BAW13	On	17/04/2017			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On 30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On 30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17	On 30/09/2016	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
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYA2	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BAYA2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP57L	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP58L	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP59L	On	17/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32Yl	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A'	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A'	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A'	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A'	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42Dl	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Yl	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		1,500,000,000.00		15,000	4,140,605.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			800,000,000.00	8,000	4,108,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,000.00
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			56,000,000,000.00	560,000	140,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	11,905,000.00
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
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			2,200,000,000.00	22,000	22,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN220On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN251	On 26/03/2015	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
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	100.00000			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	100.00000		6,000,000,000,000.00	60,000,000	60,000,000.00	
CLN277	On	25/05/2017			100.00000	100.00000			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLNF08	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	2,210,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	5,100,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	14,200,000.00
DV22	On	07/02/2020			100.00000	100.00000			4,700,000,000.00	47,000	78,447,000.00
DV23	On	27/02/2023			100.00000	100.00000			900,000,000.00	9,000	150,009,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			10,200,000,000.00	4,000,000	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
EMM03	On	04/05/2024	Spot Bond			8.00000	8.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ177L	On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	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
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	80,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			148,000,000.00	16,000	463,136,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			220,000,000,000.00	22,000,000	49,359,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			16,359,400,000.00	2,084,000	15,343,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			675,622,500,000.00	90,083,000	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			44,000,000,000.00	440,000	110,000.00
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
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			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	13/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC110	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	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500				0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500				0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			112,000,000,000.00	1,120,000	280,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			84,000,000,000.00	840,000	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			84,000,000,000.00	840,000	210,000.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			5,025,300,000,000.00	50,253,000	16,751,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	6,000,000.00
FRS67	On	25/05/2013	Spot Bond			100.00000	100.00000			1,150,000,000,000.00	11,500,000	11,500,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	1,605,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	5,023,000.00
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			198,000,000.00	22,000	7,422,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	18/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	06/08/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	90,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		184,000,000,000.00		1,840,000	640,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			3,200,000,000.00	32,000	30,000,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			800,000,000.00	8,000	29,708,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			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
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			252,000,000,000.00	2,520,000	24,560,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	100.00000			0.00	0	3,200,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012	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
IND229	On	17/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012	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
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	4,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			36,000,000,000.00	360,000	90,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	1,019,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000		172,000,000,000.00		1,720,000	430,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000		35,500,000,000,000.00		355,000,000	355,000,000.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			400,000,000.00	4,000,000	2,000,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015	Spot Bond			100.00000	100.00000			64,000,000.00	640,000	133,510,000.00
MBP01	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000		800,000,000.00	8,000,000.00	8,000,000	156,000,000.00
MFS1A'On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A'On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	15,900,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		3,100,000,000.00	31,000.00	31,000	2,131,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		900,000,000.00	9,000.00	9,000	3,709,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	04/06/2012	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
MTNC0On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000		56,000,000,000.00		560,000	140,000.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000		112,000,000,000.00		1,120,000	280,000.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		2,600,000,000.00		26,000	13,126,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		228,000,000,000.00		2,280,000	570,000.00
NBK3A	On	09/09/2019			100.00000	100.00000		1,000,000,000.00		10,000	6,110,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		64,000,000,000.00		640,000	160,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			64,000,000,000.00	640,000	20,160,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			2,600,000,000.00	26,000	9,226,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000				0.00	0	24,000,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000				0.00	0	4,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1-On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1-On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1-On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1-On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1-On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1-On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1-On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1-On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1-On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1-On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1-On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1-On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1-On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A-On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A-On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B-On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	60,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			0.00	0	94,400,000.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000		840,000,000,000.00		8,400,000	4,200,000.00
PR2A2	On	15/12/2012			100.00000	100.00000		9,280,000,000,000.00		92,800,000	23,200,000.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000		84,000,000,000.00		840,000	210,000.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000		68,000,000,000.00		680,000	170,000.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.34000	6.42000		136,643,160,660,000.00	21,552,549,000	21,552,549,000	19,495,828,921.00
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			8.30500	8.36000		42,174,114,049,540.00	5,078,159,428	5,078,159,428	9,149,626,896.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			216.55019	216.51371		3,713,133,269,683.64	17,146,756	17,146,756	597,000,000.00
R197	On	07/12/2023	Spot Bond			1.97000	1.97000		295,500,000,000.00	150,000,000	150,000,000	717,810,000.00
R201	On	21/12/2014	Spot Bond			5.70500	5.78500		3,052,986,570,480.00	535,142,256	535,142,256	3,740,667,000.00
R202	On	07/12/2033	Spot Bond			2.42000	2.42000		239,580,000,000.00	99,000,000	99,000,000	1,311,114,000.00
R203	On	15/09/2017	Spot Bond			6.94000	7.02000		54,188,470,780,000.00	7,808,137,000	7,808,137,000	9,022,989,644.00
R204	On	21/12/2018	Spot Bond			7.24000	7.32000		10,207,333,222,200.00	1,409,852,655	1,409,852,655	4,578,326,008.00
R205	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			5.40500	5.48000			29,353,960,450,000.00	5,430,890,000	7,167,063,000.00
R207	On	15/01/2020	Spot Bond			7.56500	7.63500			20,586,538,530,410.00	2,721,287,314	6,500,258,900.00
R208	On	31/03/2021	Spot Bond			7.65500	7.71000			21,833,861,451,150.00	2,852,235,330	8,416,757,804.00
R209	On	31/03/2036	Spot Bond			8.90000	8.96000			18,248,127,121,800.00	2,050,351,362	11,452,986,362.00
R210	On	31/03/2028	Spot Bond			2.40000	2.37000			1,109,740,279,200.00	462,391,783	987,145,783.00
R211	On	31/01/2017	Spot Bond			0.69000	0.69000			29,407,800,000.00	42,620,000	2,596,350,000.00
R212	On	31/01/2022	Spot Bond			2.00000	2.00000			720,379,452,000.00	360,189,726	1,155,322,726.00
R213	On	28/02/2031	Spot Bond			8.76500	8.83000			7,802,418,935,000.00	890,179,000	1,759,639,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			20,054,021,000,000.00	3,085,234,000	5,579,750,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	25/05/2015	Spot Bond			100.00000	100.00000		51,400,000,000,000.00	514,000,000	245,000,000.00	
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05L	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			84,000,000,000.00	840,000	210,000.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			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
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	10.05000			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	100.00000			0.00	0	1,035,000,000.00
SBS23	On	23/05/2017	Spot Bond			100.00000	100.00000			0.00	0	1,180,000,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	100.00000			16,500,000,000.00	165,000,000	1,604,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	8.00000			360,000,000.00	45,000	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			1,000,000,000.00	10,000	10,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			4,200,000,000.00	42,000	17,742,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	69,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
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
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			1,200,000,000,000.00	12,000,000	6,000,000.00
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			342,000,000,000.00	3,420,000	19,180,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN882On	27/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN887On	17/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
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
SYN915On	01/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN916On	03/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN917On	13/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN918On	14/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN919On	16/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN920On	16/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN921On	22/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN922	On	20/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN923	On	21/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN924	On	22/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN925	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000,000	200,000,000.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	3,119,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			3,600,000,000.00	36,000	1,014,036,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	377,617,000.00
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
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			4,600,000,000.00	46,000	47,246,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
TSP130	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TSP131	On	03/05/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	13,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VKE01	On	08/05/2015			100.00000	100.00000			0.00	0	0.00
VKE02	On	08/05/2016			100.00000	100.00000			0.00	0	0.00
VKE03	On	08/05/2017			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/08/2012			100.00000	100.00000		110,600,000,000,000.00	1,106,000,000	750,000,000.00	
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			0.00	0	183,510,901.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	111,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							640,397,521,471,464.00	57,355,834,610	109,164,698,550.00
Grand Total:							640,398,442,984,946.00	57,355,905,551	109,166,075,787.00