



Daily MTM Report

Daily summary for: 01/06/2012

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			8.63540	8.58200		20.54	374,249,600.60	43,339	276,099.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,332.00000	1,385,000	25.70	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		0.00000	0,000	25.70	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		1,282.00000	1,336,000	25.38	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		0.00000	1,000	25.38	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,382.00000	1,435,000	26.02	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		0.00000	0,000	26.02	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		493.00000	544,000	18.88	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		11.00000	9,000	18.88	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	0,000	26.77	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,832.00000	1,885,000	26.77	9,142,250.00	4,850	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		191.00000	222,000	19.62	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		109.00000	87,000	19.62	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		123.00000	146,000	20.54	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		191.00000	161,000	20.54	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		92.00000	110,000	21.51	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		260.00000	225,000	21.51	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,582.00000	1,635,000	27.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	27.31	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		1,083.00000	1,136,000	24.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		1.00000	1,000	24.10	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		589.00000	641,000	19.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		7.00000	6,000	19.98	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		402.00000	449,000	17.79	1,347,000.00	3,000	7,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		20.00000	14,000	17.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		834.00000	887,000	22.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		2.00000	2,000	22.49	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		337.00000	298,000	22.47	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		69.00000	83,000	22.47	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		884.00000	937,000	22.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		2.00000	2,000	22.82	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		691.00000	643,000	26.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		23.00000	28,000	26.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		250.00000	288,000	19.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		68.00000	53,000	19.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,532.00000	1,585,000	26.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		0.00000	0,000	26.99	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		1.00000	1,000	23.14	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		933.00000	986,000	23.14	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		785.00000	838,000	22.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		3.00000	3,000	22.17	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		687.00000	739,000	21.08	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Put		5.00000	4,000	21.08	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		1,718.00000	1,666,000	30.47	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		0.00000	1,000	30.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.74860	8.69510		20.93	263,892,770.40	30,164	105,137.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,508.00000	1,559,000	19.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		13.00000	10,000	19.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,459.00000	1,511,000	19.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		14.00000	12,000	19.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,556.00000	1,608,000	19.47	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		11.00000	9,000	19.47	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		16.00000	13,000	19.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,411.00000	1,462,000	19.13	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		670.00000	634,000	22.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		265.00000	283,000	22.57	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		866.00000	909,000	17.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		71.00000	60,000	17.75	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		432.00000	459,000	20.21	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		337.00000	310,000	20.21	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		746.00000	709,000	23.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		241.00000	258,000	23.04	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		459.00000	429,000	21.17	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		354.00000	378,000	21.17	94,500.00	250	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		1,039.00000	1,086,000	18.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		44.00000	37,000	18.21	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		232.00000	210,000	19.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		527.00000	559,000	19.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		714.00000	754,000	18.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		119.00000	105,000	18.27	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		1,222.00000	1,272,000	18.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		27.00000	23,000	18.67	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,316.00000	1,367,000	18.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		21.00000	18,000	18.90	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		427.00000	398,000	20.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		372.00000	397,000	20.93	0.00	0	29,600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		477.00000	507,000	19.74	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		282.00000	258,000	19.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call		788.00000	829,000	18.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put		93.00000	80,000	18.01	0.00	0	3,925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call		612.00000	649,000	18.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put		167.00000	150,000	18.65	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put		0.00000	787,000	23.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call		0.00000	236,000	23.51	118,000.00	500	250.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.84900	8.79690		21.01	11,238,230.00	1,270	31,824.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,188.00000	1,231,000	18.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		91.00000	82,000	18.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,146.00000	1,189,000	18.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		99.00000	90,000	18.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,230.00000	1,274,000	18.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		83.00000	75,000	18.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		155.00000	142,000	18.03	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		952.00000	991,000	18.03	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		735.00000	708,000	21.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		432.00000	457,000	21.90	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		760.00000	796,000	18.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		263.00000	247,000	18.84	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		415.00000	394,000	19.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		612.00000	643,000	19.95	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		666.00000	640,000	21.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		463.00000	489,000	21.54	0.00	0	5,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.95250	8.90090		21.07	0.00	0	12,490.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,139.00000	1,184,000	18.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		188.00000	182,000	18.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,102.00000	1,147,000	18.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		201.00000	195,000	18.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,176.00000	1,221,000	18.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		175.00000	169,000	18.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		784.00000	766,000	21.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		585.00000	618,000	21.51	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,038.00000	1,080,000	18.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		237.00000	228,000	18.23	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.15630	9.10530		21.36	4,962,714.60	542	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		991.00000	1,024,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		864.00000	846,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		974.00000	1,007,000	21.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		897.00000	879,000	21.01	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		1,008.00000	1,042,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		831.00000	814,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,452.00000	1,490,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		347.00000	334,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		878.00000	861,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		983.00000	1,017,000	20.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.86980	9.81550		22.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,902.00000	1,964,000	19.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		587.00000	594,000	19.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,876.00000	1,939,000	20.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		611.00000	619,000	20.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,928.00000	1,990,000	19.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		563.00000	570,000	19.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		369.00000	372,000	18.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,184.00000	2,242,000	18.72	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.94390	10.88960		23.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,542.00000	2,627,000	21.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		852.00000	883,000	21.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,520.00000	2,604,000	21.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		880.00000	910,000	21.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,565.00000	2,650,000	21.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		825.00000	856,000	21.36	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.63540		8.58200		20.54	215,885.00	25	797.00

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	8.35	Call		28,429.00000	32,428,000	18.70	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		5,229.00000	3,888,000	18.70	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		25,024.00000	28,758,000	19.01	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		6,824.00000	5,218,000	19.01	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		32,103.00000	36,352,000	18.40	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		3,903.00000	2,812,000	18.40	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.74860	8.69510		20.93	131,229.00	15	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		108,369.00000	113,184,000	18.33	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		3,899.00000	3,364,000	18.33	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		103,852.00000	108,611,000	18.21	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		4,382.00000	3,791,000	18.21	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		112,933.00000	117,799,000	18.44	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		3,463.00000	2,979,000	18.44	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.84900	8.79690		21.01	0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		104,550.00000	108,817,000	17.94	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		12,180.00000	11,237,000	17.94	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		100,721.00000	104,828,000	17.91	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		13,351.00000	12,248,000	17.91	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		108,579.00000	112,870,000	17.97	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		11,209.00000	10,290,000	17.97	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			13.25430	13.21010		17.34	1,418,210.10	107	67,577.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		1,363.00000	1,407,000	23.35	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		3.00000	3,000	23.35	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		1,314.00000	1,358,000	23.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		4.00000	4,000	23.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,413.00000	1,457,000	23.37	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		3.00000	3,000	23.37	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		2,110.00000	2,154,000	23.65	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		0.00000	0,000	23.65	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		17.00000	16,000	18.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		727.00000	770,000	18.39	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.42340	13.37840		17.92	751,710.40	56	5,231.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		485.00000	513,000	18.06	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		557.00000	540,000	18.06	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		466.00000	494,000	18.21	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		588.00000	571,000	18.21	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		504.00000	533,000	17.92	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		526.00000	510,000	17.92	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		2,053.00000	2,098,000	18.55	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		25.00000	25,000	18.55	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.57570	13.53060		18.18	9,502,990.00	700	700.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,282.00000	1,328,000	15.96	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		202.00000	203,000	15.96	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,247.00000	1,293,000	16.03	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		217.00000	218,000	16.03	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,317.00000	1,364,000	15.88	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		187.00000	189,000	15.88	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.11050	0.10930		23.99	552.50	5	520.00

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	0.11	Call		294.00000	371,000	23.84	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		164.00000	121,000	23.84	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		31.00000	46,000	27.45	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		901.00000	796,000	27.45	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,134.00000	1,253,000	25.53	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		4.00000	3,000	25.53	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.11220	0.11080		21.37	2,805.00	25	3,329.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,811.00000	1,944,000	20.98	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		31.00000	24,000	20.98	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		993.00000	1,097,000	21.88	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		213.00000	177,000	21.88	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,787.00000	2,925,000	24.58	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		7.00000	5,000	24.58	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11360	0.11230		20.79	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,977.00000	2,089,000	20.47	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		87.00000	69,000	20.47	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		1,213.00000	1,304,000	21.30	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		323.00000	284,000	21.30	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,910.00000	3,036,000	21.94	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		20.00000	16,000	21.94	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.68190	10.61150		16.16	19,238,101.90	1,801	47,173.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		267.00000	323,000	15.35	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		56.00000	41,000	15.35	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		233.00000	286,000	15.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		72.00000	54,000	15.49	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		305.00000	363,000	15.22	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		44.00000	31,000	15.22	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		33.00000	22,000	15.08	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		344.00000	404,000	15.08	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		814.00000	884,000	18.59	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		3.00000	2,000	18.59	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		1,013.00000	1,083,000	20.35	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		2.00000	1,000	20.35	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,162.00000	1,232,000	20.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		1.00000	0,000	20.62	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		764.00000	835,000	18.03	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		3.00000	3,000	18.03	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		6.00000	5,000	15.80	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		567.00000	637,000	15.80	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		110.00000	87,000	15.75	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		171.00000	219,000	15.75	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.83370	10.76120			21,667.40	2	16,606.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		399.00000	455,000	17.03	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		363.00000	347,000	17.03	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		379.00000	433,000	17.22	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		393.00000	375,000	17.22	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		420.00000	477,000	16.83	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		334.00000	319,000	16.83	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,330.00000	1,404,000	15.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		19.00000	20,000	15.79	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		1,045.00000	1,117,000	14.44	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		34.00000	33,000	14.44	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		727.00000	695,000	19.11	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call		238.00000	279,000	19.11	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call		683.00000	752,000	15.22	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put		122.00000	118,000	15.22	0.00	0	1,500.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.97540	10.90320		17.81	0.00	0	19,192.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		774.00000	846,000	16.01	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		261.00000	261,000	16.01	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		747.00000	817,000	16.15	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		284.00000	282,000	16.15	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		803.00000	877,000	15.94	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		240.00000	242,000	15.94	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.39010	11.31570		18.22	4,954,693.50	435	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		896.00000	985,000	18.36	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,073.00000	1,088,000	18.36	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		880.00000	968,000	18.44	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,107.00000	1,121,000	18.44	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		914.00000	1,003,000	18.29	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,041.00000	1,056,000	18.29	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			434.97500	434.38300			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			441.31100	440.75600			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			393.97700	393.52200			0.00	0	1,004.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	01/11/2012	Index Future			399.71600	399.29500			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.64840	8.59490		20.81	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Call		236.00000	269,000	19.90	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Put		141.00000	121,000	19.90	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Call		231.00000	263,000	19.96	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Put		146.00000	125,000	19.96	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Call		242.00000	274,000	19.84	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Put		137.00000	116,000	19.84	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put		50.00000	40,000	18.40	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call		395.00000	438,000	18.40	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call		1,196.00000	1,249,000	22.74	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Put		1.00000	1,000	22.74	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.32850	8.31580		14.84	16,657.00	2	13,522.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		668.00000	681,000	19.10	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		2.00000	3,000	19.10	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		619.00000	631,000	18.44	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		3.00000	3,000	18.44	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.60	Call		718.00000	730,000	19.76	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.60	Put		2.00000	2,000	19.76	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.37530	8.36240		15.75	58,627.10	7	3,160.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.24	Call		338.00000	358,000	15.73	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.24	Put		212.00000	219,000	15.73	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.29	Call		311.00000	331,000	15.73	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.29	Put		235.00000	242,000	15.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		366.00000	387,000	15.72	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		190.00000	198,000	15.72	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.42300	8.41070		15.87	7,875,505.00	935	2,050.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		541.00000	565,000	15.51	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		220.00000	231,000	15.51	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		512.00000	536,000	15.57	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		241.00000	252,000	15.57	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		571.00000	595,000	15.46	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		200.00000	211,000	15.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.65550	9.63950		17.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,599.00000	2,631,000	16.90	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		260.00000	276,000	16.90	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,556.00000	2,589,000	16.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		267.00000	284,000	16.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,642.00000	2,674,000	17.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		253.00000	269,000	17.00	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.29140	8.28520		13.47	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		177.00000	183,000	13.58	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		42.00000	42,000	13.58	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		143.00000	149,000	13.55	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		58.00000	58,000	13.55	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		214.00000	221,000	13.62	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		29.00000	30,000	13.62	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.38480	8.37740		14.33	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	7.71	Call		712.00000	719,000	14.13	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		43.00000	43,000	14.13	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		669.00000	676,000	14.08	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		50.00000	50,000	14.08	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		756.00000	763,000	14.18	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		37.00000	37,000	14.18	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.47100	8.46090		14.45	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		764.00000	770,000	14.17	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		107.00000	103,000	14.17	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		725.00000	732,000	14.12	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		118.00000	115,000	14.12	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		804.00000	810,000	14.22	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		97.00000	93,000	14.22	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.46690	0.45220			0.00	5,670	2,835.00
CF CANOn	18/06/2012	Can-Do Future				0.00000			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00080	0.00080			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.01560	0.01650			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future				0.00000			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.89290	8.83320		17.26	183,860,707.50	20,675	12,986.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		46.00000	66,000	18.95	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		313.00000	273,000	18.95	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		39.00000	56,000	19.37	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	18/06/2012	Foreign Exchange Future		9.15	Put		356.00000	313,000	19.37	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		55.00000	78,000	18.53	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		272.00000	235,000	18.53	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future				9.03180	8.96930		18.98	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Call		447.00000	502,000	17.77	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Put		228.00000	220,000	17.77	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Call		422.00000	476,000	17.97	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Put		253.00000	244,000	17.97	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Call		473.00000	529,000	17.56	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Put		204.00000	197,000	17.56	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future				9.16300	9.10030		19.55	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Call		792.00000	860,000	17.77	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Put		197.00000	203,000	17.77	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Call		759.00000	827,000	17.83	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		214.00000	220,000	17.83	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		825.00000	894,000	17.71	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		180.00000	187,000	17.71	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry				8.64970	8.59610		20.87	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.75	Call		850.00000	903,000	19.33	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.75	Put		4.00000	3,000	19.33	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.76	Call		840.00000	893,000	19.24	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.76	Put		4.00000	3,000	19.24	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.74	Call		860.00000	913,000	19.42	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.74	Put		4.00000	3,000	19.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	7.40	Call		1,197.00000	1,251,000	22.57	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		1.00000	1,000	22.57	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		52.00000	41,000	18.46	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		398.00000	441,000	18.46	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		879.00000	933,000	19.61	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		3.00000	3,000	19.61	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		150.00000	128,000	20.02	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		236.00000	268,000	20.02	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.68990	8.63640		21.05	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		854.00000	907,000	17.78	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		18.00000	17,000	17.78	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		845.00000	898,000	17.72	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		19.00000	18,000	17.72	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		864.00000	917,000	17.85	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		18.00000	17,000	17.85	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		1,243.00000	1,296,000	20.37	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		7.00000	6,000	20.37	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		103.00000	93,000	18.65	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		489.00000	533,000	18.65	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call		931.00000	984,000	18.30	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		15.00000	14,000	18.30	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put		214.00000	198,000	20.04	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call		340.00000	378,000	20.04	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.72860	8.67500		20.86	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		875.00000	920,000	17.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Any day expiry	7.85	Put		50.00000	41,000	17.70	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		867.00000	911,000	17.73	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		52.00000	42,000	17.73	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		884.00000	929,000	17.74	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		49.00000	40,000	17.74	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,291.00000	1,342,000	19.35	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		16.00000	13,000	19.35	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		151.00000	132,000	18.70	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		576.00000	611,000	18.70	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		991.00000	1,039,000	18.18	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		36.00000	30,000	18.18	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put		269.00000	244,000	19.95	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		434.00000	463,000	19.95	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.76110	8.70790		20.92	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		888.00000	929,000	17.82	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		80.00000	68,000	17.82	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		880.00000	921,000	17.85	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		82.00000	70,000	17.85	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		895.00000	938,000	17.84	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		77.00000	67,000	17.84	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,332.00000	1,382,000	18.71	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		24.00000	21,000	18.71	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		179.00000	162,000	18.70	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		637.00000	673,000	18.70	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call		1,040.00000	1,087,000	18.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	7.72	Put		52.00000	46,000	18.14	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put		300.00000	277,000	19.80	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		498.00000	528,000	19.80	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.79890	8.74620		20.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		948.00000	989,000	17.83	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		102.00000	90,000	17.83	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		940.00000	981,000	17.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		104.00000	92,000	17.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		956.00000	997,000	17.84	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		100.00000	88,000	17.84	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,382.00000	1,428,000	18.18	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		36.00000	29,000	18.18	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		209.00000	193,000	18.70	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		705.00000	742,000	18.70	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		1,098.00000	1,141,000	17.96	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put		72.00000	62,000	17.96	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call		567.00000	597,000	19.67	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		331.00000	308,000	19.67	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.83330	8.78110		21.04	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call		630.00000	662,000	19.53	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		349.00000	329,000	19.53	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call		626.00000	657,000	19.58	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put		355.00000	334,000	19.58	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		635.00000	666,000	19.49	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put		344.00000	323,000	19.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	7.72	Call		1,149.00000	1,192,000	18.04	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put		88.00000	79,000	18.04	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.86330	8.81130		20.93	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		679.00000	712,000	19.47	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		368.00000	349,000	19.47	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		674.00000	707,000	19.51	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		373.00000	354,000	19.51	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		683.00000	717,000	19.43	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		362.00000	344,000	19.43	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		1,190.00000	1,234,000	17.97	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		99.00000	91,000	17.97	0.00	0	7,530.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			9.55800	9.57000			0.00	0	4,220.00
ES33	On	02/08/2012	Bond Future	9.50	Call		0.00000	0,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.50	Put		539.00000	447,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.51	Call		0.00000	0,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.51	Put		462.00000	370,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.49	Call		0.00000	0,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.49	Put		616.00000	524,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.65600	9.66600			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.50	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
ES33	On	01/11/2012	Bond Future	9.50	Put		1,266.00000	1,190,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.51	Call		0.00000	0,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.51	Put		1,188.00000	1,113,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.49	Call		0.00000	0,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.49	Put		1,343.00000	1,267,000		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			395.09700	394.62600			0.00	0	236.00
GOVI	On	02/08/2012	GOVI	390.00	Call		46,260.00000	50,970,000		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		46,160.00000	50,870,000		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		46,360.00000	51,070,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			400.85200	400.41600			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		15,840.00000	11,480,000		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		15,940.00000	11,580,000		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		15,740.00000	11,380,000		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			173.51900	174.01400			39,909,370.00	23	586.00
IGOV	On	01/11/2012	Index Future			176.04600	176.56700			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	02/08/2012	Index Future			471.63900	471.63900			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.59000	5.60000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.53000	5.53000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.46000	5.48000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.39000	5.42000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.34000	5.40000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.34000	5.40000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.34000	5.40000			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.37000	5.43000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.46000	5.52000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.61000	5.68000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.79000	5.87000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.97000	6.05000			0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.48170	6.44560		15.65	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call		176.00000	204,000	15.11	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	6.30	Put		30.00000	22,000	15.11	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		140.00000	166,000	15.25	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		44.00000	34,000	15.25	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		215.00000	245,000	14.98	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		19.00000	13,000	14.98	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.54160	6.50510		14.50	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		358.00000	384,000	14.40	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		96.00000	85,000	14.40	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		324.00000	349,000	14.41	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		112.00000	100,000	14.41	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		393.00000	420,000	14.40	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		81.00000	71,000	14.40	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.58690	6.55070		16.23	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		422.00000	443,000	16.02	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		209.00000	193,000	16.02	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		394.00000	415,000	16.06	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		231.00000	215,000	16.06	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		452.00000	474,000	15.98	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		189.00000	174,000	15.98	0.00	0	0.00	
R157 On	02/08/2012	Bond Future			6.38500	6.43900		2.57	0.00	0	15,070.00	
R157 On	02/08/2012	Bond Future	8.00	Call		4,733.00000	4,901,000	2.81	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.00	Put		0.00000	0,000	2.81	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.05	Call		4,880.00000	5,048,000	2.81	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00	

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	Call		4,585.00000	4,753,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		0.00000	0,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put		1,080.00000	967,000	2.51	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Call		177.00000	232,000	2.51	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		661.00000	580,000	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		384.00000	471,000	2.55	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		708.00000	825,000	2.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		363.00000	312,000	2.58	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,656.00000	1,810,000	2.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		80.00000	66,000	2.68	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.43700	6.49300		2.86	0.00	0	100.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,787.00000	1,927,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		349.00000	329,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,895.00000	2,038,000	2.98	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		317.00000	300,000	2.98	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,682.00000	1,820,000	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		385.00000	363,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.48500	6.54800		2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,388.00000	1,521,000	2.85	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		868.00000	838,000	2.85	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,466.00000	1,601,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		817.00000	789,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,313.00000	1,443,000	2.84	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		921.00000	888,000	2.84	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			8.41800	8.43400		11.40	1,184,988.00	10	34,789.00
R186	On	02/08/2012	Bond Future	8.75	Call		3,992.00000	4,059,000	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,127.00000	1,046,000	11.63	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,309.00000	4,381,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,000.00000	924,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		3,685.00000	3,746,000	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,266.00000	1,180,000	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,198.00000	3,076,000	11.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		1,482.00000	1,508,000	11.24	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		3,448.00000	3,504,000	11.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,388.00000	1,297,000	11.55	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,697.00000	7,549,000	10.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		230.00000	229,000	10.86	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,802.00000	6,655,000	10.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		337.00000	338,000	10.93	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,055.00000	4,123,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,101.00000	1,021,000	11.64	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,858.00000	4,718,000	11.08	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		752.00000	760,000	11.08	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		5,663.00000	5,757,000	11.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		602.00000	548,000	11.86	0.00	0	199.00

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	Put		7,334.00000	7,186,000	10.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		269.00000	269,000	10.89	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		1,672.00000	1,700,000	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,918.00000	2,798,000	11.27	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.49800	8.51300		13.06	0.00	0	100.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,162.00000	5,309,000	13.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,044.00000	3,056,000	13.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,424.00000	5,577,000	13.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,867.00000	2,884,000	13.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		4,906.00000	5,047,000	13.24	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,231.00000	3,236,000	13.24	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call		5,530.00000	5,685,000	13.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put		2,798.00000	2,817,000	13.34	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put		8,070.00000	8,015,000	12.69	0.00	0	0.00
R186	On	01/11/2012	Bond Future	7.82	Call		1,546.00000	1,627,000	12.69	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.58100	8.59800		13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		4,812.00000	4,992,000	13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,686.00000	5,715,000	13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,031.00000	5,215,000	13.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,458.00000	5,491,000	13.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		4,601.00000	4,781,000	13.77	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,924.00000	5,953,000	13.77	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

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
R186/R:On	21/12/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			219.16340	219.12334			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		1,123.00000	1,163,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Call		1,073.00000	1,113,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Call		1,173.00000	1,213,000		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			256.75093	256.68538			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		315.00000	249,000		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		365.00000	299,000		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		265.00000	199,000		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			5.63100	5.74400		1.91	4,101,981.44	38	2,666.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,910.00000	4,168,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		4,019.00000	4,277,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.11	0.00	0	0.00

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	Call		3,801.00000	4,059,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.59600	5.71800		1.94	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,684.00000	1,908,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		97.00000	70,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,773.00000	2,000,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		85.00000	62,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,596.00000	1,818,000	2.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		109.00000	81,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.51600	5.65900		1.91	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,355.00000	1,542,000	1.98	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		298.00000	227,000	1.98	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,421.00000	1,613,000	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		275.00000	210,000	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,289.00000	1,472,000	1.97	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		321.00000	246,000	1.97	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/08/2012	Bond Future			185.92996	187.05027			948,614,655.92	5,102	45,107.00
R202	On	02/08/2012	Bond Future	191.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put		3,950.00000	5,070,000		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		4,000.00000	5,120,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/08/2012	Bond Future	190.95	Put		3,900.00000	5,020,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.04900	7.06600		4.94	0.00	0	3,541.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,026.00000	6,100,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		3.00000	3,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,227.00000	6,302,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		2.00000	3,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,824.00000	5,899,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		4.00000	5,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,249.00000	2,193,000	4.82	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		195.00000	214,000	4.82	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,421.00000	1,380,000	4.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		475.00000	508,000	4.90	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,076.00000	1,126,000	5.01	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		711.00000	687,000	5.01	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,302.00000	2,369,000	5.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		220.00000	213,000	5.18	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.12200	7.13700		5.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,153.00000	3,215,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		643.00000	642,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,306.00000	3,369,000	6.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		594.00000	595,000	6.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,004.00000	3,064,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		696.00000	693,000	5.96	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			7.19900	7.21500		5.39	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		802.00000	817,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,667.00000	3,619,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		861.00000	877,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,522.00000	3,475,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		745.00000	759,000	5.26	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,814.00000	3,765,000	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			7.36200	7.36800		6.28	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,618.00000	5,649,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		26.00000	27,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,850.00000	5,882,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		20.00000	22,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,385.00000	5,417,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		32.00000	34,000	6.85	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.43700	7.44100		7.10	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,623.00000	3,638,000	7.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		912.00000	908,000	7.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,797.00000	3,813,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		848.00000	845,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,452.00000	3,467,000	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		980.00000	976,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.51400	7.51900		7.27	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	Call		3,764.00000	3,832,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,519.00000	1,563,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,917.00000	3,984,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,442.00000	1,485,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,613.00000	3,681,000	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,598.00000	1,642,000	7.48	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.29500	5.37300		1.06	6,105,157.16	59	1,240.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,571.00000	2,680,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,639.00000	2,748,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	1,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,504.00000	2,613,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.18	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.15500	5.24100		0.96	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		910.00000	1,003,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		33.00000	26,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		962.00000	1,056,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		28.00000	22,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		858.00000	950,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		38.00000	30,000	1.03	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			4.86300	4.97600		0.82	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		983.00000	1,073,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		60.00000	47,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		1,022.00000	1,112,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		54.00000	42,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		945.00000	1,033,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		67.00000	52,000	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			7.68000	7.70700		7.50	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,578.00000	5,723,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		52.00000	48,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,824.00000	5,969,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		43.00000	40,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,334.00000	5,477,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		64.00000	58,000	8.12	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.75800	7.78400		8.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,621.00000	3,760,000	8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,175.00000	1,176,000	8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,800.00000	3,941,000	8.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,096.00000	1,099,000	8.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,446.00000	3,582,000	8.78	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,259.00000	1,256,000	8.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.84000	7.86700		8.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,861.00000	4,025,000	8.97	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	8.25	Put		1,911.00000	1,936,000	8.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,020.00000	4,186,000	9.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,819.00000	1,846,000	9.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,704.00000	3,867,000	8.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,006.00000	2,030,000	8.94	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.77500	7.79700		8.39	0.00	0	9,382.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,547.00000	5,675,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		85.00000	82,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,807.00000	5,936,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		70.00000	68,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,287.00000	5,414,000	9.09	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		102.00000	98,000	9.09	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,853.00000	3,744,000	8.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		214.00000	236,000	8.11	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,392.00000	2,308,000	8.27	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		603.00000	650,000	8.27	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,330.00000	1,405,000	8.43	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,312.00000	1,256,000	8.43	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,068.00000	3,180,000	8.76	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		420.00000	401,000	8.76	0.00	0	3,450.00

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			7.85000	7.87100		9.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,625.00000	3,772,000	10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,458.00000	1,484,000	10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,811.00000	3,960,000	10.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,363.00000	1,390,000	10.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,444.00000	3,588,000	10.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,560.00000	1,582,000	10.22	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.92800	7.95000		9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,193.00000	3,316,000	9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,911.00000	2,910,000	9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,344.00000	3,469,000	9.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,782.00000	2,783,000	9.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,045.00000	3,170,000	9.84	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,045.00000	3,046,000	9.84	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.94300	8.95400		15.72	0.00	0	24,045.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,286.00000	3,330,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,069.00000	1,028,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		3,538.00000	3,585,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		957.00000	919,000	16.09	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	Call		3,043.00000	3,083,000	15.97	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,193.00000	1,148,000	15.97	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.01600	9.02600		18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,497.00000	3,539,000	18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,694.00000	3,661,000	18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		3,685.00000	3,732,000	18.93	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,504.00000	3,475,000	18.93	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,314.00000	3,356,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,893.00000	3,859,000	18.83	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.09200	9.10300		19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,368.00000	4,438,000	19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,144.00000	5,131,000	19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,550.00000	4,622,000	19.22	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,947.00000	4,937,000	19.22	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,193.00000	4,262,000	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,350.00000	5,337,000	19.14	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			140.73993	141.61208			0.00	0	925.00

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	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put		1,388.00000	2,260,000		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		1,438.00000	2,310,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Put		1,338.00000	2,210,000		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			119.66851	119.64167			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		358.00000	331,000		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		408.00000	381,000		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		308.00000	281,000		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			117.11972	117.38928			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		611.00000	880,000		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		661.00000	930,000		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		561.00000	830,000		0.00	0	0.00
R212	On	31/01/2022	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
R213	On	02/08/2012	Bond Future			8.84000	8.86600		14.05	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		3,838.00000	3,955,000	14.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		894.00000	806,000	14.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,112.00000	4,235,000	14.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		797.00000	715,000	14.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		3,572.00000	3,681,000	14.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,003.00000	907,000	14.27	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.91800	8.94400		16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		3,871.00000	3,972,000	16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,438.00000	3,337,000	16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,073.00000	4,181,000	16.90	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,257.00000	3,163,000	16.90	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		3,675.00000	3,772,000	16.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,628.00000	3,523,000	16.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.00100	9.02800		17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		4,648.00000	4,826,000	17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,862.00000	4,834,000	17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		4,841.00000	5,022,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,673.00000	4,648,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		4,463.00000	4,639,000	17.06	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,062.00000	5,031,000	17.06	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.97600	8.97600			0.00	0	1,530.00

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	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		1,435.00000	1,435,000		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		1,353.00000	1,353,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,518.00000	1,518,000		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			1.35530	1.34720		19.52	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,972.00000	2,053,000	26.21	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		0.00000	0,000	26.21	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		1,476.00000	1,557,000	25.77	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		4.00000	4,000	25.77	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		2,472.00000	2,553,000	26.65	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000	26.65	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.37110	1.36290		20.50	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		1,604.00000	1,673,000	18.70	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		83.00000	70,000	18.70	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		1,205.00000	1,267,000	19.18	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		184.00000	164,000	19.18	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		2,060.00000	2,136,000	19.52	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		39.00000	33,000	19.52	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.38560	1.37760		21.24	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		1,708.00000	1,770,000	19.03	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 n 14/12/2012 Foreign Exchange Future	1.23	Put		212.00000	194,000	19.03	0.00	0	0.00
YUAN/FO n 14/12/2012 Foreign Exchange Future	1.28	Call		1,353.00000	1,414,000	19.50	0.00	0	0.00
YUAN/FO n 14/12/2012 Foreign Exchange Future	1.28	Put		357.00000	338,000	19.50	0.00	0	0.00
YUAN/FO n 14/12/2012 Foreign Exchange Future	1.18	Call		2,110.00000	2,178,000	18.76	0.00	0	0.00
YUAN/FO n 14/12/2012 Foreign Exchange Future	1.18	Put		114.00000	102,000	18.76	0.00	0	0.00

Total for Derivatives : **1,893,010,559.52** **119,607** **1,426,664.00**

i-Bonds

AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA04 On 22/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
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	14,970,000.00
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	6,652,750.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000		2,600,000,000,000.00	26,000,000	26,000,000	52,000,000.00
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
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000		1,000,000,000,000.00	10,000,000	10,000,000	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	703,000.00
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	0.00
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		150,000,000,000.00	150,000,000,000.00	1,500,000	1,000,000.00
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	2,208,350.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	7,132,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,923,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,816,000.00
ABS7	On	11/09/2026	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
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL01L	On	30/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167	On	20/06/2019			100.00000	100.00000			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL169	On	20/06/2017			1.75000	1.75000			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL171	On	30/11/2012			100.00000	100.00000			0.00	0	0.00
ACL172	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,020,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	14,206,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA21On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA22On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB03On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB04On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC11On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD11On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD21On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD31On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD41On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD51On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP58	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BCP59	On	17/08/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	4,424,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC21	On	17/10/2012			1,000.00000	1,000.00000			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000				0.00	0	4,314,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000				0.00	0	12,009,000.00
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				0.00	0	5,040,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 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
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN195	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216	On 11/10/2014	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
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN234On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On	14/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN239On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN240On	24/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN241On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN242On	24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN243On	24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN244On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN245On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN246On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN247On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN248On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN249On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	100.00000			0.00	0	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			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	100.00000			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
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	20,000.00
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	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	14,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	78,382,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	132,024,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			0.00	0	29,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	51,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			0.00	0	473,428,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	468,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			298,300,000.00	38,000	14,327,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			90,000,000,000.00	12,000,000	785,951,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,237,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
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
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC10	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC10	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC10	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC10	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC10	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC10	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC10	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC10	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC10	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC11	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
FRC11	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	20/06/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC114	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	100.00000		9,000,000,000,000.00		90,000,000	54,000,000.00
FRC116	On	20/06/2017			100.00000	100.00000		3,600,000,000,000.00		36,000,000	24,000,000.00
FRC117	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500				0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,708,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	28,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			0.00	0	4,837,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	18/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	06/08/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	10,000,000.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	30,042,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	29,813,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000		120,000,000,000.00		1,200,000	600,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000		932,000,000,000.00		9,320,000	4,660,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	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
ING116On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING127On	07/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131On	24/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING138On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING146On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING153On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On	03/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	100.00000			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,333,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000		300,000,000,000.00		3,000,000	2,000,000.00
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			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	2,000,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000		2,500,000,000.00	2,500,000,000.00	25,000,000	25,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015			100.00000	100.00000			0.00	0	133,350,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0	On	16/04/2019			8.00000	8.00000			0.00	0	11,000.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	101,600,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	15,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL01	On	31/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	8.78500			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	8.00000			0.00	0	10,020,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,649,000.00
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			66,000,000,000.00	660,000	4,576,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	28,800,000.00
MTNC0	On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	65,000,000.00
N4A111	On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211	On	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
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			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11EOn	27/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK12EOn	20/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	800,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			60,000,000,000.00	600,000	9,158,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,316,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			4,103,600,000,000.00	41,036,000	20,518,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,849,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN15On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 01/06/2015 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
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
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	28,546,000.00
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1B'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	122,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	7,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	19,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	164,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,000,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	94,950,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2A1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.34000	6.39000		204,863,704,353,480.00	32,312,887,122	23,138,713,000.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.36000	8.37500			75,253,582,976,880.00	9,001,624,758	10,211,789,596.00
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			217.11470	217.04143			0.00	0	842,000,000.00
R197	On	07/12/2023	Spot Bond			1.97000	1.97000			63,926,681,240.00	32,450,092	762,928,354.00
R201	On	21/12/2014	Spot Bond			5.63000	5.73500			7,718,335,945,040.00	1,370,930,008	2,770,186,719.00
R202	On	07/12/2033	Spot Bond			2.46000	2.42000			135,527,353,200.00	55,092,420	1,148,983,760.00
R203	On	15/09/2017	Spot Bond			6.99500	7.01000			28,619,657,775,000.00	4,091,445,000	7,465,588,644.00
R204	On	21/12/2018	Spot Bond			7.30500	7.31000			19,182,890,348,460.00	2,625,994,572	3,648,566,838.00
R205	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.33000	5.40000			37,576,819,800,000.00	7,050,060,000	10,848,030,000.00
R207	On	15/01/2020	Spot Bond			7.62000	7.64500			14,942,880,045,600.00	1,961,007,880	6,718,269,900.00
R208	On	31/03/2021	Spot Bond			7.72000	7.74000			16,687,931,329,920.00	2,161,649,136	8,068,977,423.00
R209	On	31/03/2036	Spot Bond			8.89000	8.90000			58,114,338,940,000.00	6,537,046,000	8,695,625,839.00
R210	On	31/03/2028	Spot Bond			2.45000	2.40000			2,222,681,101,200.00	907,216,776	1,308,437,938.00
R211	On	31/01/2017	Spot Bond			0.72000	0.72000			254,206,311,840.00	353,064,322	2,349,731,261.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.05000	2.02000			1,251,598,611,400.00	610,535,908	1,185,372,604.00
R213	On	28/02/2031	Spot Bond			8.78500	8.81000			26,986,623,930,000.00	3,071,898,000	2,329,850,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			16,279,510,000,000.00	2,504,540,000	4,679,770,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	25/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES09	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	15,000,000.00
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	17,518,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,911,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	10.05000			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	100.00000			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	8.00000			0.00	0	79,000.00
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			150,000,000,000.00	1,500,000	1,018,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,730,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	49,000,000.00
SLI1	On	15/08/2013			100.00000	100.00000		150,000,000,000.00		1,500,000	1,000,000.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	8,400,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			1,500,000,000,000.00	15,000,000	5,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	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
SYN865On	19/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN870On	20/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN872On	13/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN873On	14/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN874On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN875On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN876On	20/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN878On	21/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN880On	23/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN881On	23/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN882On	27/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN887On	17/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN911	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN913	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN915	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN916	On	03/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN917	On	13/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN918	On	14/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN919	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN920	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN921	On	22/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN922	On	20/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN923	On	21/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN924	On	22/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN925	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN926	On	27/08/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	10,000,000.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000				0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE7A10	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A5	On	18/10/2012			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A10	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A5	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A5	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B10	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C10	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D10	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A10	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,119,000.00
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			0.00	0	1,018,654,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			2,600,000,000.00	26,000	278,243,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			4,200,000,000.00	42,000	150,021,000.00
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			0.00	0	19,764,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP131	On	03/05/2013			100.00000	100.00000			0.00	0	0.00
TSP132	On	29/11/2012			100.00000	100.00000			0.00	0	200,000,000.00
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	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE03	On	08/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	57,029,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	180,016,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :							541,265,713,803,260.00	74,969,691,994	105,003,078,976.00
Grand Total:							541,267,606,813,820.00	4,969,811,601	105,004,505,640.00