



# Daily MTM Report

Daily summary for: 04/06/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 18/06/2012 Foreign Exchange Future			8.50500	8.63540		20.48	73,653,300.00	8,660	275,236.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,385.00000	1,255,000	25.88	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		0.00000	0,000	25.88	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		1,336.00000	1,205,000	25.64	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		1.00000	0,000	25.64	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,435.00000	1,305,000	26.13	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		0.00000	0,000	26.13	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		544.00000	416,000	17.76	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		9.00000	11,000	17.76	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	0,000	27.71	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,885.00000	1,755,000	27.71	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		222.00000	139,000	20.48	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		87.00000	134,000	20.48	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		146.00000	87,000	22.07	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		161.00000	232,000	22.07	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		110.00000	63,000	23.12	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		225.00000	308,000	23.12	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,635.00000	1,505,000	27.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	27.13	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		1,136.00000	1,006,000	24.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		1.00000	1,000	24.64	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		641.00000	512,000	19.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		6.00000	7,000	19.12	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		449.00000	330,000	18.44	0.00	0	7,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		14.00000	25,000	18.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		887.00000	757,000	22.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		2.00000	2,000	22.52	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		298.00000	391,000	24.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		83.00000	46,000	24.18	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		937.00000	807,000	23.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		2.00000	2,000	23.21	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		643.00000	759,000	28.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		28.00000	14,000	28.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		288.00000	190,000	19.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		53.00000	85,000	19.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,585.00000	1,455,000	26.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		0.00000	0,000	26.88	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		1.00000	2,000	23.89	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		986.00000	857,000	23.89	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		838.00000	708,000	21.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		3.00000	3,000	21.84	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		739.00000	609,000	20.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Put		4.00000	4,000	20.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		1,666.00000	1,795,000	32.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		1.00000	0,000	32.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.61670	8.74860		20.75	104,563,654.50	12,135	104,920.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,559.00000	1,430,000	19.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		10.00000	13,000	19.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,511.00000	1,382,000	19.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		12.00000	15,000	19.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,608.00000	1,479,000	19.41	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		9.00000	12,000	19.41	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		13.00000	17,000	18.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,462.00000	1,334,000	18.99	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		634.00000	722,000	23.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		283.00000	239,000	23.21	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		909.00000	797,000	18.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		60.00000	80,000	18.05	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		459.00000	390,000	20.75	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		310.00000	373,000	20.75	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		709.00000	801,000	23.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		258.00000	218,000	23.70	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		429.00000	503,000	21.73	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		378.00000	320,000	21.73	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		1,086.00000	963,000	17.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		37.00000	46,000	17.87	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		210.00000	262,000	19.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		559.00000	479,000	19.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		754.00000	651,000	18.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		105.00000	134,000	18.49	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		1,272.00000	1,146,000	18.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		23.00000	29,000	18.43	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,367.00000	1,239,000	18.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		18.00000	22,000	18.71	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		398.00000	469,000	21.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		397.00000	336,000	21.49	840,000.00	2,500	29,600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		507.00000	432,000	20.27	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		258.00000	315,000	20.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call		829.00000	722,000	18.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put		80.00000	105,000	18.27	0.00	0	3,925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call		649.00000	558,000	19.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put		150.00000	191,000	19.07	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put		787.00000	883,000	24.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call		236.00000	200,000	24.19	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put		0.00000	646,000	22.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call		0.00000	263,000	22.71	657,500.00	2,500	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.71560	8.84900		20.93	2,048,166.00	235	31,589.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,231.00000	1,115,000	18.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		82.00000	99,000	18.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,189.00000	1,075,000	18.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		90.00000	109,000	18.03	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	7.65	Call		1,274.00000	1,157,000	18.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		75.00000	91,000	18.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		142.00000	174,000	18.31	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		991.00000	890,000	18.31	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		708.00000	791,000	22.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		457.00000	407,000	22.44	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		796.00000	709,000	19.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		247.00000	293,000	19.16	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		394.00000	458,000	20.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		643.00000	574,000	20.49	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		640.00000	719,000	22.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		489.00000	435,000	22.06	0.00	0	5,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.81810	8.95250		21.03	0.00	0	12,490.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,184.00000	1,079,000	18.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		182.00000	211,000	18.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,147.00000	1,047,000	18.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		195.00000	229,000	18.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,221.00000	1,111,000	17.98	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		169.00000	193,000	17.98	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		766.00000	845,000	21.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		618.00000	563,000	21.95	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,080.00000	986,000	18.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		228.00000	268,000	18.55	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.02150	9.15630		21.31	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		1,024.00000	962,000	21.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		846.00000	918,000	21.25	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		1,007.00000	945,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		879.00000	951,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		1,042.00000	978,000	21.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		814.00000	884,000	21.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,490.00000	1,390,000	18.53	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		334.00000	369,000	18.53	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		861.00000	934,000	21.31	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		1,017.00000	955,000	21.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.74090	9.86980		22.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,964.00000	1,881,000	20.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		594.00000	640,000	20.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,939.00000	1,858,000	20.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		619.00000	667,000	20.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,990.00000	1,905,000	20.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		570.00000	614,000	20.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		372.00000	404,000	18.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,242.00000	2,145,000	18.86	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.81500	10.94390		24.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,627.00000	2,547,000	21.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		883.00000	932,000	21.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,604.00000	2,526,000	21.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		910.00000	961,000	21.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,650.00000	2,569,000	21.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		856.00000	904,000	21.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.50500	8.63540		20.48	0.00	0	797.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		32,428.00000	22,025,000	19.46	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		3,888.00000	6,525,000	19.46	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		28,758.00000	18,989,000	19.80	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		5,218.00000	8,489,000	19.80	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		36,352.00000	25,374,000	19.12	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		2,812.00000	4,874,000	19.12	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.61670	8.74860		20.75	86,167.00	10	12.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		113,184.00000	100,749,000	18.01	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		3,364.00000	4,119,000	18.01	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		108,611.00000	96,252,000	17.87	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		3,791.00000	4,622,000	17.87	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		117,799.00000	105,295,000	18.15	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		2,979.00000	3,665,000	18.15	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.71560	8.84900		20.93	0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		108,817.00000	97,782,000	17.99	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		11,237.00000	13,542,000	17.99	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		104,828.00000	94,244,000	18.11	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		12,248.00000	15,004,000	18.11	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		112,870.00000	101,575,000	17.96	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		10,290.00000	12,335,000	17.96	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			13.08210	13.25430		17.42	209,313.60	16	67,593.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		1,407.00000	1,236,000	24.25	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		3.00000	4,000	24.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,358.00000	1,187,000	23.76	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		4.00000	5,000	23.76	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,457.00000	1,286,000	24.73	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		3.00000	4,000	24.73	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		2,154.00000	1,982,000	24.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		0.00000	0,000	24.39	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		16.00000	22,000	18.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		770.00000	604,000	18.28	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.24940	13.42340		17.88	2,384,892.00	180	5,061.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		513.00000	434,000	18.49	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		540.00000	635,000	18.49	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		494.00000	417,000	18.65	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		571.00000	668,000	18.65	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		533.00000	451,000	18.34	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		510.00000	602,000	18.34	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		2,098.00000	1,926,000	17.96	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		25.00000	27,000	17.96	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.39930	13.57570		18.30	0.00	0	700.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,328.00000	1,196,000	16.21	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		203.00000	247,000	16.21	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,293.00000	1,163,000	16.29	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		218.00000	264,000	16.29	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,364.00000	1,230,000	16.13	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		189.00000	231,000	16.13	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10870	0.11050		24.38	23,261.80	214	520.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		371.00000	241,000	24.17	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		121.00000	171,000	24.17	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		46.00000	19,000	28.25	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		796.00000	949,000	28.25	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,253.00000	1,073,000	24.77	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		3.00000	3,000	24.77	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.11020	0.11220		23.91	0.00	0	3,329.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,944.00000	1,753,000	21.05	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		24.00000	33,000	21.05	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		1,097.00000	950,000	22.42	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		177.00000	230,000	22.42	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,925.00000	2,727,000	24.40	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		5.00000	7,000	24.40	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11170	0.11360		22.87	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		2,089.00000	1,916,000	20.56	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		69.00000	86,000	20.56	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		1,304.00000	1,167,000	21.58	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		284.00000	337,000	21.58	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		3,036.00000	2,849,000	21.73	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		16.00000	19,000	21.73	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.62740	10.68190		16.23	892,701.60	84	47,132.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		323.00000	275,000	16.00	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		41.00000	48,000	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		286.00000	239,000	16.05	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		54.00000	62,000	16.05	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		363.00000	314,000	15.96	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		31.00000	37,000	15.96	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		22.00000	27,000	15.91	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		404.00000	354,000	15.91	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		884.00000	829,000	18.78	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		2.00000	2,000	18.78	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		1,083.00000	1,028,000	20.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		1.00000	1,000	20.81	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,232.00000	1,178,000	21.16	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		0.00000	1,000	21.16	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		835.00000	780,000	18.28	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		3.00000	3,000	18.28	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		5.00000	6,000	16.25	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		637.00000	583,000	16.25	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		87.00000	99,000	16.14	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		219.00000	176,000	16.14	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.77860	10.83370		17.39	2,155,720.00	200	16,606.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		455.00000	421,000	17.11	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		347.00000	368,000	17.11	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		433.00000	400,000	17.30	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		375.00000	397,000	17.30	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		477.00000	442,000	16.92	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		319.00000	339,000	16.92	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	Call		1,404.00000	1,349,000	15.55	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		20.00000	20,000	15.55	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		1,117.00000	1,065,000	14.45	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		33.00000	36,000	14.45	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		695.00000	725,000	19.17	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call		279.00000	254,000	19.17	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call		752.00000	706,000	15.24	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put		118.00000	127,000	15.24	0.00	0	1,500.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.91850	10.97540		17.76	31,008,540.00	2,840	20,612.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		846.00000	806,000	16.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		261.00000	278,000	16.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		817.00000	779,000	16.27	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		282.00000	301,000	16.27	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		877.00000	834,000	15.97	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		242.00000	256,000	15.97	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.33730	11.39010		18.20	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		985.00000	958,000	18.42	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,088.00000	1,114,000	18.42	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		968.00000	941,000	18.50	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,121.00000	1,147,000	18.50	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		1,003.00000	975,000	18.34	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,056.00000	1,081,000	18.34	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			434.71100	434.97500			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			441.00200	441.31100			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ALBI	On	02/08/2012	Index Future			393.73100	393.97700				0.00	0	1,004.00
ALBI	On	01/11/2012	Index Future			399.42900	399.71600				0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.51770	8.64840		20.66		0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Call		269.00000	189,000	20.66		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Put		121.00000	171,000	20.66		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Call		263.00000	185,000	20.74		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Put		125.00000	177,000	20.74		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Call		274.00000	193,000	20.59		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Put		116.00000	165,000	20.59		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put		40.00000	63,000	19.03		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call		438.00000	331,000	19.03		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call		1,249.00000	1,119,000	22.48		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Put		1.00000	1,000	22.48		0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.26200	8.32850		15.32		7,749,756.00	938	13,522.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		681.00000	614,000	19.52		0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		3.00000	2,000	19.52		0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		631.00000	565,000	18.80		0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		3.00000	3,000	18.80		0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.60	Call		730.00000	664,000	20.24		0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.60	Put		2.00000	2,000	20.24		0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.30980	8.37530		16.03		0.00	0	3,160.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.24	Call		358.00000	322,000	16.01		0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.24	Put		219.00000	249,000	16.01		0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.29	Call		331.00000	296,000	16.02		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	8.29	Put		242.00000	273,000	16.02	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		387.00000	348,000	16.00	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		198.00000	225,000	16.00	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.35750	8.42300		16.12	0.00	0	2,050.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		565.00000	526,000	15.82	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		231.00000	258,000	15.82	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		536.00000	499,000	15.87	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		252.00000	281,000	15.87	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		595.00000	555,000	15.76	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		211.00000	237,000	15.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.59900	9.65550		17.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,631.00000	2,586,000	16.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		276.00000	287,000	16.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,589.00000	2,544,000	16.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		284.00000	295,000	16.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,674.00000	2,628,000	17.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		269.00000	279,000	17.07	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.16720	8.29140		14.08	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		183.00000	99,000	14.08	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		42.00000	82,000	14.08	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		149.00000	77,000	14.49	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		58.00000	110,000	14.49	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		221.00000	128,000	14.25	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		30.00000	61,000	14.25	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			8.25930	8.38480		14.12	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		719.00000	607,000	13.84	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		43.00000	56,000	13.84	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		676.00000	566,000	13.79	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		50.00000	65,000	13.79	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		763.00000	649,000	13.90	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		37.00000	48,000	13.90	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.34260	8.47100		14.52	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		770.00000	666,000	14.03	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		103.00000	127,000	14.03	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		732.00000	629,000	13.98	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		115.00000	140,000	13.98	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		810.00000	704,000	14.08	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		93.00000	115,000	14.08	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.43550	0.46690			0.00	0	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			0.00070	0.00080			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.02030	0.01560			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			8.85290	8.89290		18.13	151,216,384.90	17,081	30,067.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		66.00000	52,000	20.42	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		273.00000	299,000	20.42	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	Call		56.00000	44,000	20.88	0.00	0	0.00	
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		313.00000	341,000	20.88	0.00	0	0.00	
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		78.00000	63,000	19.96	0.00	0	0.00	
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		235.00000	260,000	19.96	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future			8.99140	9.03180		19.07	0.00	0	50.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		502.00000	476,000	18.01	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		220.00000	235,000	18.01	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		476.00000	451,000	18.22	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		244.00000	260,000	18.22	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		529.00000	502,000	17.80	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		197.00000	211,000	17.80	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future			9.12230	9.16300		20.47	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		860.00000	848,000	18.68	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		203.00000	231,000	18.68	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		827.00000	816,000	18.75	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		220.00000	249,000	18.75	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		894.00000	880,000	18.62	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put		187.00000	213,000	18.62	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry			8.51900	8.64970		20.71	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.75	Call		903.00000	775,000	19.78	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.75	Put		3.00000	6,000	19.78	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.76	Call		893.00000	765,000	19.73	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.76	Put		3.00000	6,000	19.73	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.74	Call		913.00000	784,000	19.82	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	7.74	Put		3.00000	5,000	19.82	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		1,251.00000	1,120,000	22.25	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		1.00000	1,000	22.25	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		41.00000	66,000	19.09	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		441.00000	335,000	19.09	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		933.00000	804,000	19.92	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		3.00000	5,000	19.92	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		128.00000	180,000	20.80	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		268.00000	189,000	20.80	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.55870	8.68990		20.80	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		907.00000	782,000	17.54	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		17.00000	23,000	17.54	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		898.00000	773,000	17.56	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		18.00000	24,000	17.56	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		917.00000	791,000	17.51	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		17.00000	22,000	17.51	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		1,296.00000	1,166,000	19.54	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		6.00000	7,000	19.54	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		93.00000	128,000	19.14	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		533.00000	437,000	19.14	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call		984.00000	855,000	17.33	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		14.00000	16,000	17.33	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put		198.00000	253,000	20.58	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call		378.00000	302,000	20.58	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.59690	8.72860		20.90	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	Call		920.00000	804,000	17.95	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		41.00000	57,000	17.95	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		911.00000	796,000	17.98	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		42.00000	59,000	17.98	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		929.00000	812,000	17.93	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		40.00000	55,000	17.93	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,342.00000	1,214,000	19.05	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		13.00000	17,000	19.05	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		132.00000	172,000	19.16	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		611.00000	519,000	19.16	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		1,039.00000	915,000	17.83	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		30.00000	38,000	17.83	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put		244.00000	301,000	20.45	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		463.00000	388,000	20.45	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.62910	8.76110		20.98	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		929.00000	819,000	18.10	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		68.00000	90,000	18.10	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		921.00000	812,000	18.13	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		70.00000	93,000	18.13	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		938.00000	827,000	18.08	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		67.00000	88,000	18.08	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,382.00000	1,256,000	18.69	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		21.00000	27,000	18.69	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		162.00000	203,000	19.06	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		673.00000	582,000	19.06	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	Call		1,087.00000	967,000	18.03	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put		46.00000	58,000	18.03	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put		277.00000	335,000	20.31	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		528.00000	454,000	20.31	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.66630	8.79890		20.85	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		989.00000	881,000	18.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		90.00000	115,000	18.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		981.00000	874,000	18.13	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		92.00000	118,000	18.13	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		997.00000	889,000	18.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		88.00000	113,000	18.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,428.00000	1,305,000	18.32	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		29.00000	39,000	18.32	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		193.00000	235,000	19.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		742.00000	651,000	19.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		1,141.00000	1,023,000	17.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put		62.00000	77,000	17.97	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call		597.00000	524,000	20.20	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		308.00000	368,000	20.20	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.70010	8.83330		20.96	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call		662.00000	588,000	20.05	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		329.00000	388,000	20.05	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call		657.00000	584,000	20.10	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put		334.00000	394,000	20.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		666.00000	592,000	20.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	8.49	Put		323.00000	382,000	20.01	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call		1,192.00000	1,076,000	18.07	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put		79.00000	96,000	18.07	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.72990	8.86330		21.04	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		712.00000	638,000	19.95	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		349.00000	408,000	19.95	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		707.00000	633,000	19.99	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		354.00000	413,000	19.99	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		717.00000	642,000	19.91	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		344.00000	402,000	19.91	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		1,234.00000	1,121,000	18.07	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		91.00000	111,000	18.07	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			9.57800	9.55800			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		447.00000	600,000		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		370.00000	523,000		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		524.00000	678,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.67700	9.65600			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	Call		0.00000	0,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.50	Put		1,190.00000	1,348,000		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		1,113.00000	1,271,000		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		1,267.00000	1,426,000		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			394.86100	395.09700			0.00	0	236.00
GOVI	On	02/08/2012	GOVI	390.00	Call		50,970.00000	48,610,000		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		50,870.00000	48,510,000		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		51,070.00000	48,710,000		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			400.57600	400.85200			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		11,480.00000	14,240,000		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		11,580.00000	14,340,000		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		11,380.00000	14,140,000		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			173.54000	173.51900			0.00	0	586.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	01/11/2012	Index Future			176.05100	176.04600			0.00	0	0.00
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	5.59000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.54000	5.53000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.47000	5.46000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.41000	5.39000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.36000	5.34000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.36000	5.34000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.36000	5.34000			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.38000	5.37000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.46000	5.46000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.62000	5.61000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.80000	5.79000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.98000	5.97000			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				6.43700	6.48170		16.64	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			204.00000	166,000	15.85	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			22.00000	29,000	15.85	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call			166.00000	131,000	16.05	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put			34.00000	44,000	16.05	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call			245.00000	204,000	15.65	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put			13.00000	17,000	15.65	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future				6.49700	6.54160		14.27	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call			384.00000	349,000	14.39	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put			85.00000	95,000	14.39	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call			349.00000	315,000	14.36	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put			100.00000	111,000	14.36	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call			420.00000	384,000	14.42	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put			71.00000	80,000	14.42	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future				6.54140	6.58690		16.61	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call			443.00000	414,000	16.14	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put			193.00000	210,000	16.14	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call			415.00000	387,000	16.22	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put			215.00000	233,000	16.22	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call			474.00000	444,000	16.11	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put			174.00000	190,000	16.11	0.00	0	0.00
R157 On	02/08/2012	Bond Future				6.40000	6.38500		2.57	0.00	0	15,070.00
R157 On	02/08/2012	Bond Future	8.00	Call			4,901.00000	4,854,000	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

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	8.05	Call		5,048.00000	5,002,000	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
R157	On	02/08/2012	Bond Future	7.95	Call		4,753.00000	4,706,000	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		967.00000	990,000	2.51	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Call		232.00000	208,000	2.51	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		580.00000	593,000	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		471.00000	437,000	2.55	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		825.00000	783,000	2.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		312.00000	317,000	2.58	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,810.00000	1,762,000	2.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		66.00000	64,000	2.68	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.45800	6.43700		2.86	0.00	0	100.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,927.00000	1,875,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		329.00000	337,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,038.00000	1,984,000	2.98	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		300.00000	306,000	2.98	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,820.00000	1,768,000	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		363.00000	371,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.51600	6.48500		2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,521.00000	1,467,000	2.85	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		838.00000	864,000	2.85	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,601.00000	1,546,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		789.00000	814,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,443.00000	1,390,000	2.84	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	07/02/2013	Bond Future	6.70	Put		888.00000	915,000	2.84	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.44800	8.41800			1,182,218.60	10	34,789.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,059.00000	3,815,000	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,046.00000	1,079,000	11.63	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,381.00000	4,133,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		924.00000	953,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		3,746.00000	3,509,000	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,180.00000	1,219,000	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,076.00000	3,195,000	11.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		1,508.00000	1,350,000	11.24	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		3,504.00000	3,272,000	11.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,297.00000	1,342,000	11.55	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,549.00000	7,781,000	10.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		229.00000	184,000	10.86	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,655.00000	6,872,000	10.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		338.00000	278,000	10.93	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,123.00000	3,878,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,021.00000	1,053,000	11.64	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,718.00000	4,891,000	11.08	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		760.00000	656,000	11.08	0.00	0	1,099.00



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	9.00	Call		5,757.00000	5,493,000	11.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		548.00000	561,000	11.86	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		7,186.00000	7,412,000	10.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		269.00000	218,000	10.89	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		1,700.00000	1,532,000	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,798.00000	2,907,000	11.27	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.53000	8.49800		13.06	0.00	0	100.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,309.00000	5,096,000	13.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,056.00000	3,132,000	13.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,577.00000	5,359,000	13.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,884.00000	2,956,000	13.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,047.00000	4,839,000	13.24	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,236.00000	3,317,000	13.24	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call		5,685.00000	5,466,000	13.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put		2,817.00000	2,887,000	13.34	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put		8,015.00000	8,193,000	12.69	0.00	0	0.00
R186	On	01/11/2012	Bond Future	7.82	Call		1,627.00000	1,516,000	12.69	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.61700	8.58100		13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		4,992.00000	4,802,000	13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,715.00000	5,844,000	13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,215.00000	5,021,000	13.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,491.00000	5,616,000	13.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		4,781.00000	4,595,000	13.77	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,953.00000	6,086,000	13.77	0.00	0	0.00
R186	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
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			219.20379	219.16340			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		1,163.00000	1,204,000		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		1,113.00000	1,154,000		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		1,213.00000	1,254,000		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			256.12107	256.75093			110,132,060.10	430	1,839.00
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		249.00000	879,000		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		299.00000	929,000		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		199.00000	829,000		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			5.60400	5.63100		1.91	0.00	0	2,666.00
R201	On	02/08/2012	Bond Future	7.50	Call		4,168.00000	4,230,000	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

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	7.55	Call		4,277.00000	4,339,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		4,059.00000	4,121,000	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			5.57000	5.59600		1.94	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,908.00000	1,954,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		70.00000	63,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		2,000.00000	2,047,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		62.00000	55,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,818.00000	1,863,000	2.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		81.00000	72,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.49600	5.51600		1.91	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,542.00000	1,567,000	1.98	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		227.00000	216,000	1.98	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,613.00000	1,638,000	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		210.00000	198,000	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,472.00000	1,497,000	1.97	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		246.00000	235,000	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			185.98004	185.92996			9,299,002.00	50	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		5,070.00000	5,020,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call		0.00000	0,000		0.00	0	0.00

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	191.05	Put		5,120.00000	5,070,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Put		5,020.00000	4,970,000		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			7.06400	7.04900		4.94	0.00	0	3,541.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,100.00000	6,034,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		3.00000	2,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,302.00000	6,236,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		3.00000	2,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,899.00000	5,833,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		5.00000	4,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,193.00000	2,233,000	4.82	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		214.00000	188,000	4.82	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,380.00000	1,403,000	4.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		508.00000	466,000	4.90	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,126.00000	1,067,000	5.01	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		687.00000	693,000	5.01	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,369.00000	2,300,000	5.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		213.00000	209,000	5.18	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.14100	7.12200		5.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,215.00000	3,144,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		642.00000	650,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,369.00000	3,296,000	6.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		595.00000	601,000	6.00	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	01/11/2012	Bond Future	7.70	Call		3,064.00000	2,994,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		693.00000	702,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.22300	7.19900		5.39	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		817.00000	781,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,619.00000	3,677,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		877.00000	839,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,475.00000	3,532,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		759.00000	725,000	5.26	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,765.00000	3,825,000	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			7.37600	7.36200		6.28	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,649.00000	5,575,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		27.00000	24,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,882.00000	5,808,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		22.00000	19,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,417.00000	5,343,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		34.00000	31,000	6.85	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.45400	7.43700		7.10	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,638.00000	3,562,000	7.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		908.00000	916,000	7.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,813.00000	3,735,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		845.00000	850,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,467.00000	3,391,000	7.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	7.95	Put		976.00000	983,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.53600	7.51400		7.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,832.00000	3,750,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,563.00000	1,585,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,984.00000	3,902,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,485.00000	1,507,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,681.00000	3,600,000	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,642.00000	1,665,000	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			5.30100	5.29500		1.06	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,680.00000	2,672,000	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		2,748.00000	2,739,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		1.00000	0,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,613.00000	2,604,000	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			5.17100	5.15500		0.96	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		1,003.00000	984,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		26.00000	26,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		1,056.00000	1,038,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		22.00000	22,000	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	01/11/2012	Bond Future	5.95	Call		950.00000	932,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		30.00000	31,000	1.03	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.90200	4.86300		0.82	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		1,073.00000	1,040,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		47.00000	50,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		1,112.00000	1,080,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		42.00000	45,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		1,033.00000	1,001,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		52.00000	56,000	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			7.69500	7.68000		7.50	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,723.00000	5,637,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		48.00000	45,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,969.00000	5,883,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		40.00000	36,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,477.00000	5,391,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		58.00000	55,000	8.12	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.77500	7.75800		8.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,760.00000	3,678,000	8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,176.00000	1,184,000	8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,941.00000	3,858,000	8.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,099.00000	1,106,000	8.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,582.00000	3,501,000	8.78	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,256.00000	1,266,000	8.78	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			7.86000	7.84000		8.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,025.00000	3,944,000	8.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,936.00000	1,958,000	8.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,186.00000	4,104,000	9.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,846.00000	1,867,000	9.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,867.00000	3,787,000	8.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,030.00000	2,053,000	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			7.79500	7.77500		8.39	0.00	0	9,382.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,675.00000	5,553,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		82.00000	79,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,936.00000	5,814,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		68.00000	65,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,414.00000	5,292,000	9.09	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		98.00000	95,000	9.09	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,744.00000	3,830,000	8.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		236.00000	203,000	8.11	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,308.00000	2,363,000	8.27	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		650.00000	586,000	8.27	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,405.00000	1,311,000	8.43	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,256.00000	1,281,000	8.43	0.00	0	1,150.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.25	Call		3,180.00000	3,061,000	8.76	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		401.00000	401,000	8.76	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.87200	7.85000		9.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,772.00000	3,666,000	10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,484.00000	1,505,000	10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,960.00000	3,852,000	10.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,390.00000	1,410,000	10.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,588.00000	3,483,000	10.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,582.00000	1,604,000	10.22	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.95400	7.92800		9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,316.00000	3,219,000	9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,910.00000	2,960,000	9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,469.00000	3,370,000	9.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,783.00000	2,831,000	9.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,170.00000	3,075,000	9.84	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,046.00000	3,098,000	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			8.96200	8.94300		15.72	0.00	0	24,045.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,330.00000	3,187,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,028.00000	1,031,000	16.03	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	9.30	Call		3,585.00000	3,439,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		919.00000	919,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,083.00000	2,942,000	15.97	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,148.00000	1,153,000	15.97	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.03700	9.01600		18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,539.00000	3,422,000	18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,661.00000	3,703,000	18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		3,732.00000	3,612,000	18.93	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,475.00000	3,514,000	18.93	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,356.00000	3,241,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,859.00000	3,903,000	18.83	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.11500	9.09200		19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,438.00000	4,322,000	19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,131.00000	5,187,000	19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,622.00000	4,504,000	19.22	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,937.00000	4,991,000	19.22	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,262.00000	4,149,000	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,337.00000	5,395,000	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

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			140.77782	140.73993			0.00	0	925.00
R210	On	02/08/2012	Bond Future	143.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put		2,260.00000	2,222,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		2,310.00000	2,272,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Put		2,210.00000	2,172,000		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			119.69556	119.66851			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		331.00000	304,000		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		381.00000	354,000		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		281.00000	254,000		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			117.15053	117.11972			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		880.00000	849,000		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		930.00000	899,000		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		830.00000	799,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.85900	8.84000		14.05	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		3,955.00000	3,803,000	14.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		806.00000	804,000	14.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,235.00000	4,082,000	14.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		715.00000	712,000	14.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		3,681.00000	3,532,000	14.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		907.00000	908,000	14.27	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.93900	8.91800		16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		3,972.00000	3,847,000	16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,337.00000	3,375,000	16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,181.00000	4,053,000	16.90	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,163.00000	3,198,000	16.90	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		3,772.00000	3,650,000	16.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,523.00000	3,565,000	16.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.02500	9.00100		17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		4,826.00000	4,701,000	17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,834.00000	4,892,000	17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,022.00000	4,895,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,648.00000	4,704,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		4,639.00000	4,516,000	17.06	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,031.00000	5,092,000	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

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			8.98500	8.97600			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		1,435.00000	1,508,000		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	1,425,000		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	1,591,000		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			1.33600	1.35530		20.55	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		2,053.00000	1,860,000	26.62	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		0.00000	0,000	26.62	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		1,557.00000	1,364,000	26.14	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		4.00000	4,000	26.14	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		2,553.00000	2,360,000	27.11	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000	27.11	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.35170	1.37110		20.85	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		1,673.00000	1,501,000	18.93	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		70.00000	92,000	18.93	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		1,267.00000	1,113,000	19.39	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		164.00000	204,000	19.39	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		2,136.00000	1,951,000	19.51	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		33.00000	42,000	19.51	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 <sub>n</sub> 14/12/2012 Foreign Exchange Future			1.36620	1.38560		20.78	0.00	0	0.00
YUAN/FO <sub>n</sub> 14/12/2012 Foreign Exchange Future	1.23	Call		1,770.00000	1,617,000	19.32	0.00	0	0.00
YUAN/FO <sub>n</sub> 14/12/2012 Foreign Exchange Future	1.23	Put		194.00000	235,000	19.32	0.00	0	0.00
YUAN/FO <sub>n</sub> 14/12/2012 Foreign Exchange Future	1.28	Call		1,414.00000	1,275,000	19.67	0.00	0	0.00
YUAN/FO <sub>n</sub> 14/12/2012 Foreign Exchange Future	1.28	Put		338.00000	393,000	19.67	0.00	0	0.00
YUAN/FO <sub>n</sub> 14/12/2012 Foreign Exchange Future	1.18	Call		2,178.00000	2,009,000	19.04	0.00	0	0.00
YUAN/FO <sub>n</sub> 14/12/2012 Foreign Exchange Future	1.18	Put		102.00000	127,000	19.04	0.00	0	0.00

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**Total for Derivatives :** **498,102,638.10**      **48,083**      **1,446,595.00**

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**i-Bonds**

AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	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			54,000,000,000.00	540,000	1,170,000.00
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	0.00
AB09 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP3	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			0.00	0	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
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
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			130,000,000,000.00	1,300,000	1,300,000.00
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			100,000,000,000.00	1,000,000	500,000.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	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	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	02/03/2013	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On 16/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			400,000,000,000.00	4,000,000	17,206,000.00
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			100,000,000,000.00	1,000,000	1,000,000.00
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		13,775,800,000,000.00		137,758,000	68,879,000.00
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
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00

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
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00

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
CLN177On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On	20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On	01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On	06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On	23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On	24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On	29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194On	31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN267On	16/03/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN268On	30/04/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN269On	20/06/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN270On	24/02/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN271On	20/06/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN272On	20/06/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN273On	20/06/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN274On	20/06/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN275On	22/05/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN276On	24/05/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN277On	25/05/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN278On	20/06/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN34 On	15/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN39 On	07/02/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN40 On	07/02/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN42 On	18/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN71	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
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
CLNF02	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
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		200,000,000,000.00	2,000,000	1,020,000.00	
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
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
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
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	78,482,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			700,000,000,000.00	7,000,000	134,024,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	700,000.00
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
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			925,000,000.00	100,000	472,828,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,000,000,000.00	100,000	468,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			1,570,000,000.00	200,000	14,527,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			1,500,000,000.00	200,000	736,151,000.00
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
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,024,401,500,000.00		10,244,015	10,244,015.00
FRC08	On	29/04/2013			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
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC110	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC115	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000		9,830,576,200,000.00		98,305,762	98,305,762.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC98	On	15/06/2016			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC99	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	10,000.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS60	On	24/10/2012	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
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		10,000,000,000,000.00	100,000,000,000.00	100,000,000	100,000,000.00
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		8,000,000,000.00	1,000,000,000.00	1,000,000	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			0.00	0	4,837,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			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
GR1A2	On	18/11/2012	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
GRA28-On	01/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA29-On	15/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA29-On	15/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA29-On	15/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRB85-On	25/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRB87-On	26/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD16-On	18/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD16-On	15/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD17-On	12/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD17-On	18/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD17-On	06/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRD17-On	02/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRDB1-On	10/01/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRDC1-On	10/01/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1A-On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1B-On	18/11/2012	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
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			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	29,813,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	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
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IDCP02	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
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
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000		700,000,000,000.00		7,000,000	7,000,000.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING116	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
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000		383,039,150,000.00		58,929,100	58,929,100.00
ING154	On	03/04/2013			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
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
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	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			0.00	0	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
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000		700,000,000,000.00	7,000,000	7,000,000	7,000,000.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000		3,500,000,000,000.00	35,000,000	35,000,000	35,000,000.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		100,000,000,000.00	1,000,000,000.00	1,000,000	1,000,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027On 07/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF028On 16/04/2015 Spot Bond			100.00000	100.00000			0.00	0	133,350,000.00
MBP010On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP011On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP011On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP160On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP170On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP180On 28/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP190On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP200On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP210On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP220On 09/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP230On 13/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP240On 22/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP250On 22/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBSA0On 16/04/2019 Spot Bond			8.00000	8.00000			0.00	0	11,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		200,000,000,000.00		2,000,000	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
MIIL01	On	31/05/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		142,000,000,000.00		1,420,000	11,120,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	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		72,300,000,000,000.00		723,000,000	750,000,000.00
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
N4A302	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
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
NBK13EOn	21/02/2017	Spot Bond			100.00000	100.00000			0.00	0	800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			35,827,000,000,000.00	358,270,000	359,270,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	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			0.00	0	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
NCLN1	On	07/03/2013			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
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000		12,082,900,000,000.00	120,829,000	120,829,000	120,829,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,831,000.00
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
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQ1B1	On	22/05/2015			100.00000	100.00000				0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000				0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500				0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQ1C1	On	22/05/2015			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500				0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000				0.00	0	60,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On	30/04/2014			100.00000	100.00000			0.00	0	122,800,000.00
NRA018	On	30/11/2018			100.00000	100.00000			0.00	0	7,000,000.00
NRA019	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	100.00000			0.00	0	19,000.00
NRA023	On	31/05/2023			100.00000	100.00000			0.00	0	164,000,000.00
NRA028	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
OCT1C	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
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
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP03	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP05	On	21/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	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			6.35500	6.34000		145,891,102,410,590.00	22,956,900,458		22,419,971,000.00
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
R186	On	21/12/2026			8.39000	8.36000		51,705,308,089,560.00	6,162,730,404		9,783,359,641.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			217.18797	217.11470			0.00	0	842,000,000.00
R197	On	07/12/2023	Spot Bond			2.00000	1.97000			545,212,000,000.00	272,606,000	819,200,000.00
R201	On	21/12/2014	Spot Bond			5.60500	5.63000			23,840,643,300,000.00	4,253,460,000	2,746,571,719.00
R202	On	07/12/2033	Spot Bond			2.46000	2.46000			3,000,687,375,360.00	1,219,791,616	1,192,418,866.00
R203	On	15/09/2017	Spot Bond			7.01000	6.99500			29,055,258,300,000.00	4,144,830,000	7,488,753,644.00
R204	On	21/12/2018	Spot Bond			7.32000	7.30500			25,641,813,600,000.00	3,502,980,000	3,407,046,838.00
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			5.33500	5.33000			45,715,615,000,000.00	8,569,000,000	11,821,864,000.00
R207	On	15/01/2020	Spot Bond			7.63500	7.62000			16,867,361,106,000.00	2,209,215,600	6,645,769,900.00
R208	On	31/03/2021	Spot Bond			7.74000	7.72000			20,773,424,700,000.00	2,683,905,000	8,032,322,423.00
R209	On	31/03/2036	Spot Bond			8.91000	8.89000			53,853,432,205,320.00	6,044,156,252	7,837,057,839.00
R210	On	31/03/2028	Spot Bond			2.45000	2.45000			303,800,000,000.00	124,000,000	1,315,646,100.00
R211	On	31/01/2017	Spot Bond			0.72000	0.72000			72,000,000,000.00	100,000,000	2,429,728,200.00
R212	On	31/01/2022	Spot Bond			2.05000	2.05000			821,742,500,000.00	400,850,000	1,119,314,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.80500	8.78500			23,492,004,150,000.00	2,668,030,000	2,063,854,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			15,018,445,000,000.00	2,310,530,000	4,716,300,000.00
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
R325C	On	21/06/2014	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
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
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RCSC0	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
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
RCSC0	On	06/06/2013			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
RDFC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES09	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP006	On	30/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	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			15,065,000,000.00	2,620,000	1,310,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			275,000,000,000.00	2,750,000	1,750,000.00
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			0.00	0	1,018,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			4,045,060,000,000.00	40,450,600	20,225,300.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	4,730,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	49,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,400,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	6.75000			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	7.25000			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867On 19/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869On 19/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On 13/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN910	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
SYN911	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN913	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN915	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
SYN916	On	03/08/2012			100.00000	100.00000			0.00	0	0.00
SYN917	On	13/08/2012			100.00000	100.00000			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN921	On	22/06/2012			100.00000	100.00000			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	100.00000			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,119,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,018,654,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		2,400,000,000,000.00		24,000,000	280,243,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		35,021,000,000,000.00		350,210,000	325,231,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		2,500,000,000,000.00		25,000,000	191,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP130	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TSP131	On	03/05/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On	08/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	57,029,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		14,000,000,000,000.00	140,000,000,000.00	140,000,000	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		388,000,000,000.00	3,880,000,000.00	3,880,000	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>678,074,686,586,830.00</b>	<b>69,896,791,807</b>	<b>105,086,001,347.00</b>
<b>Grand Total:</b>							<b>678,075,184,689,468.00</b>	<b>69,896,839,890</b>	<b>105,087,447,942.00</b>