

# Daily MTM Report

Daily summary for: 25/04/2012

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			7.84130	7.85040		14.31	82,929,588.80	10,576	241,826.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		614.00000	604,000	13.80	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		14.00000	13,000	13.80	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		567.00000	557,000	13.68	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		17.00000	16,000	13.68	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		661.00000	651,000	13.92	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		11.00000	10,000	13.92	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		97.00000	92,000	15.91	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		347.00000	351,000	15.91	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		2.00000	2,000	16.59	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,102.00000	1,093,000	16.59	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		41.00000	38,000	18.66	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		691.00000	697,000	18.66	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		31.00000	29,000	19.72	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		831.00000	838,000	19.72	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		25.00000	24,000	20.34	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		925.00000	933,000	20.34	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		854.00000	845,000	14.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		4.00000	4,000	14.66	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		394.00000	384,000	13.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		44.00000	43,000	13.45	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		123.00000	117,000	15.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		273.00000	276,000	15.27	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		77.00000	73,000	16.55	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		427.00000	432,000	16.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		226.00000	218,000	14.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		126.00000	127,000	14.06	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,021.00000	1,029,000	20.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		21.00000	20,000	20.97	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		255.00000	246,000	13.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		105.00000	105,000	13.94	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,411.00000	1,419,000	23.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		11.00000	10,000	23.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		50.00000	47,000	17.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		600.00000	606,000	17.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		805.00000	795,000	14.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		5.00000	4,000	14.27	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		87.00000	86,000	13.82	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		287.00000	277,000	13.82	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.94530	7.95500		15.69	6,793,231.50	855	27,814.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		803.00000	793,000	14.36	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	7.20	Put		48.00000	48,000	14.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		760.00000	751,000	14.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		55.00000	56,000	14.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		846.00000	837,000	14.38	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		41.00000	42,000	14.38	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		64.00000	65,000	14.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		719.00000	710,000	14.33	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,236.00000	1,245,000	21.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		91.00000	90,000	21.04	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		341.00000	332,000	15.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		286.00000	287,000	15.51	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		150.00000	146,000	18.74	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		795.00000	801,000	18.74	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,328.00000	1,337,000	21.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		83.00000	82,000	21.50	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		967.00000	974,000	19.68	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		122.00000	119,000	19.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		439.00000	430,000	14.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		184.00000	185,000	14.78	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		632.00000	637,000	17.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		187.00000	182,000	17.79	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		266.00000	259,000	16.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		411.00000	414,000	16.39	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		565.00000	555,000	14.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		110.00000	110,000	14.26	0.00	0	246.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		640.00000	630,000	14.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		85.00000	85,000	14.29	0.00	0	8,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.04780	8.05790		16.40	0.00	0	22,316.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		587.00000	577,000	15.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		229.00000	229,000	15.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		561.00000	551,000	15.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		253.00000	253,000	15.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		614.00000	604,000	14.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		206.00000	206,000	14.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		390.00000	391,000	16.21	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		448.00000	439,000	16.21	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,226.00000	1,233,000	20.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		184.00000	181,000	20.37	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.15970	8.17030		16.78	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		609.00000	599,000	16.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		389.00000	389,000	16.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		588.00000	578,000	16.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		418.00000	418,000	16.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		631.00000	621,000	15.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		361.00000	361,000	15.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,216.00000	1,222,000	19.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		286.00000	282,000	19.89	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		549.00000	539,000	16.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		479.00000	479,000	16.60	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.36110	8.36940		17.39	0.00	0	659.00

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	Call		568.00000	557,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,177.00000	1,174,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		556.00000	545,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,215.00000	1,212,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		581.00000	569,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,140.00000	1,136,000	18.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.03700	9.04200		18.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,304.00000	1,286,000	17.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		762.00000	749,000	17.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,285.00000	1,268,000	17.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		793.00000	781,000	17.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,322.00000	1,305,000	17.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		730.00000	718,000	17.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		484.00000	473,000	16.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,526.00000	1,510,000	16.35	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.11110	10.11610		19.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,880.00000	1,865,000	18.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		964.00000	954,000	18.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,857.00000	1,843,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		991.00000	982,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,902.00000	1,888,000	18.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		936.00000	927,000	18.58	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.84130	7.85040			14.31	0.00	0	758.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			5,520.00000	5,208,000	17.59	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		8.35	Put		55,480.00000	56,078,000	17.59	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Call		4,976.00000	4,690,000	17.94	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Put		59,936.00000	60,560,000	17.94	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Call		6,136.00000	5,796,000	17.23	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Put		51,096.00000	51,666,000	17.23	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future				7.94530	7.95500		15.69	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Call		46,752.00000	45,753,000	14.61	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Put		16,292.00000	16,263,000	14.61	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Call		43,927.00000	42,944,000	14.79	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Put		18,467.00000	18,454,000	14.79	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Call		49,728.00000	48,716,000	14.42	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Put		14,268.00000	14,226,000	14.42	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future				8.04780	8.05790		16.40	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Call		50,153.00000	49,198,000	15.72	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Put		31,683.00000	31,738,000	15.72	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Call		47,953.00000	47,009,000	15.91	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Put		34,483.00000	34,549,000	15.91	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Call		52,464.00000	51,498,000	15.53	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Put		28,994.00000	29,038,000	15.53	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future				12.63210	12.67080		12.76	13,453,186.50	1,065	63,902.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Call		848.00000	811,000	12.95	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Put		27.00000	29,000	12.95	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Call		801.00000	764,000	12.63	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Put		30.00000	32,000	12.63	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	11.80	Call		896.00000	858,000	13.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		25.00000	26,000	13.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,579.00000	1,540,000	17.40	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		8.00000	8,000	17.40	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		171.00000	184,000	12.69	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		342.00000	316,000	12.69	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.79160	12.83130		13.74	0.00	0	2,223.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		258.00000	241,000	15.28	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		877.00000	899,000	15.28	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		246.00000	231,000	15.38	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		915.00000	939,000	15.38	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		269.00000	253,000	15.16	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		838.00000	861,000	15.16	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,523.00000	1,484,000	13.93	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		42.00000	42,000	13.93	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.94760	12.98780		14.63	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		863.00000	838,000	13.70	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		326.00000	341,000	13.70	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		836.00000	811,000	13.79	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		349.00000	364,000	13.79	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		891.00000	866,000	13.61	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		304.00000	319,000	13.61	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09640	0.09670		19.15	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		38.00000	34,000	21.77	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	0.11	Put		1,168.00000	1,194,000	21.77	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		6.00000	5,000	24.03	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,136.00000	2,165,000	24.03	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		224.00000	208,000	18.86	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		354.00000	368,000	18.86	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09780	0.09820		17.78	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		713.00000	685,000	16.68	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		193.00000	205,000	16.68	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		268.00000	255,000	18.64	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		748.00000	775,000	18.64	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,543.00000	1,504,000	16.64	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		23.00000	24,000	16.64	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09920	0.09960		18.00	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		894.00000	862,000	17.02	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		274.00000	282,000	17.02	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		440.00000	420,000	18.83	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		820.00000	840,000	18.83	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,674.00000	1,636,000	16.80	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		54.00000	56,000	16.80	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.34450	10.36800		11.56	5,513,618.50	533	45,563.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		174.00000	160,000	11.74	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		206.00000	216,000	11.74	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		155.00000	142,000	11.93	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		237.00000	248,000	11.93	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		195.00000	181,000	11.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		177.00000	187,000	11.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		154.00000	162,000	11.54	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		222.00000	206,000	11.54	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		592.00000	570,000	11.69	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		24.00000	26,000	11.69	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		781.00000	758,000	12.64	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		13.00000	14,000	12.64	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		926.00000	903,000	13.36	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		8.00000	9,000	13.36	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		546.00000	524,000	11.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		28.00000	30,000	11.45	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		66.00000	70,000	11.49	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		384.00000	364,000	11.49	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		304.00000	317,000	12.29	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		122.00000	111,000	12.29	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.48920	10.51400		13.06	0.00	0	8,281.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		279.00000	267,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		491.00000	503,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		260.00000	248,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		522.00000	534,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		299.00000	287,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		461.00000	473,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,101.00000	1,068,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		37.00000	29,000	12.00	0.00	0	10,200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		829.00000	807,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		65.00000	68,000	12.00	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.63510	10.66060		13.82	0.00	0	12,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		599.00000	578,000	13.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		328.00000	333,000	13.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		574.00000	553,000	13.38	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		353.00000	358,000	13.38	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		625.00000	603,000	13.17	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		304.00000	308,000	13.17	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.02180	11.04310		14.06	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		647.00000	636,000	14.84	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,097.00000	1,107,000	14.84	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		633.00000	622,000	14.92	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,133.00000	1,143,000	14.92	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		662.00000	651,000	14.76	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,062.00000	1,072,000	14.76	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			429.20100	430.04900			0.00	0	13.00
AL7T	On	02/08/2012	Index Future			435.24600	436.11100			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			441.88200	442.76300			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			389.25300	390.14200			0.00	0	819.00
ALBI	On	02/08/2012	Index Future			394.73600	395.64100			0.00	0	198.00
ALBI	On	01/11/2012	Index Future			400.75400	401.67600			0.00	0	0.00
ANY DA	On	30/04/2012	Any day expiry			6.33060	6.34150		12.66	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	30/04/2012	Any day expiry	6.50	Call		7.00000	5,000	16.61	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.50	Put		166.00000	174,000	16.61	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Call		4.00000	3,000	17.60	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Put		213.00000	222,000	17.60	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Call		13.00000	9,000	15.62	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Put		122.00000	128,000	15.62	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.37	Put		60.00000	64,000	14.04	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.37	Call		31.00000	25,000	14.04	0.00	0	2,000.00
ANY DAOn	30/04/2012	Any day expiry			8.04770	8.03210		9.81	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		59.00000	69,000	10.90	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		27.00000	21,000	10.90	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Call		36.00000	36,000	9.81	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Put		54.00000	38,000	9.81	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		98.00000	110,000	11.99	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		16.00000	12,000	11.99	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			7.78990	7.79410		13.45	0.00	0	500.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		13.00000	10,000	15.94	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		169.00000	170,000	15.94	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		8.00000	6,000	16.77	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		214.00000	216,000	16.77	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.90	Call		21.00000	17,000	15.11	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.90	Put		127.00000	127,000	15.11	0.00	0	0.00
AU\$ / RO	18/06/2012	Foreign Exchange Future			8.05910	8.04990		10.56	805,910.00	100	22,609.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		418.00000	426,000	10.98	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		18.00000	17,000	10.98	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		375.00000	383,000	10.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		25.00000	24,000	10.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		465.00000	473,000	11.33	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		15.00000	14,000	11.33	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.09360	8.08540		11.92	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		187.00000	188,000	12.30	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		338.00000	331,000	12.30	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		171.00000	171,000	12.44	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		372.00000	364,000	12.44	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		204.00000	205,000	12.16	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		305.00000	298,000	12.16	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.13190	8.12500		12.41	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		341.00000	342,000	12.40	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		305.00000	299,000	12.40	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		319.00000	321,000	12.51	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		333.00000	328,000	12.51	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		365.00000	366,000	12.34	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		279.00000	273,000	12.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.28260	9.26680		15.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,219.00000	2,233,000	14.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		252.00000	250,000	14.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,176.00000	2,190,000	14.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		259.00000	257,000	14.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,263.00000	2,277,000	14.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		246.00000	244,000	14.85	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.95350	7.93480		10.10	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		58.00000	61,000	11.16	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		273.00000	258,000	11.16	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		49.00000	51,000	11.42	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		314.00000	298,000	11.42	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		70.00000	73,000	10.89	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		235.00000	220,000	10.89	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.03970	8.02190		10.60	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		404.00000	413,000	10.45	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		91.00000	82,000	10.45	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		370.00000	378,000	10.47	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		107.00000	97,000	10.47	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		441.00000	450,000	10.43	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		78.00000	69,000	10.43	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.12150	8.10550		11.11	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		457.00000	463,000	10.85	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		155.00000	145,000	10.85	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		426.00000	432,000	10.90	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		174.00000	164,000	10.90	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		489.00000	496,000	10.81	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		137.00000	128,000	10.81	0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future			0.00440	0.00700			0.00	0	12,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	18/06/2012	Can-Do Future			0.09540	0.09760			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.27050	0.25010			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00950	0.00920			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.20890	0.19930			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00290	0.00320			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.60730	8.63130		13.43	26,983,885.50	3,135	29,384.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		59.00000	52,000	15.78	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		528.00000	545,000	15.78	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		52.00000	46,000	15.97	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		571.00000	589,000	15.97	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		67.00000	60,000	15.58	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		486.00000	503,000	15.58	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.73480	8.76010		15.14	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		341.00000	325,000	15.14	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		331.00000	340,000	15.14	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		322.00000	306,000	15.33	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		362.00000	371,000	15.33	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		363.00000	346,000	15.00	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		303.00000	311,000	15.00	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.86290	8.88930		15.88	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		631.00000	615,000	14.87	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		247.00000	258,000	14.87	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	14/12/2012	Foreign Exchange Future		8.56	Call		604.00000	588,000	15.02	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		270.00000	281,000	15.02	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		658.00000	642,000	14.73	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		224.00000	235,000	14.73	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI	On 03/05/2012	GOVI				390.24600	391.07400			0.00	0	89.00
GOVI	On 03/05/2012	GOVI		382.00	Call		90,740.00000	82,460,000		0.00	0	0.00
GOVI	On 03/05/2012	GOVI		382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 03/05/2012	GOVI		382.01	Call		90,640.00000	82,360,000		0.00	0	0.00
GOVI	On 03/05/2012	GOVI		382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 03/05/2012	GOVI		381.99	Call		90,840.00000	82,560,000		0.00	0	0.00
GOVI	On 03/05/2012	GOVI		381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI				395.74300	396.58700			0.00	0	142.00
GOVI	On 02/08/2012	GOVI		390.00	Call		65,870.00000	57,430,000		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		65,770.00000	57,330,000		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		65,970.00000	57,530,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		389.99	Put		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
GOVI	On	01/11/2012	GOVI			401.77600	402.63600			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		6,360.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		0.00000	2,240,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		6,260.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		0.00000	2,340,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		6,460.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		0.00000	2,140,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			174.02500	174.09300			0.00	0	431.00
IGOV	On	02/08/2012	Index Future			176.47600	176.54700			0.00	0	131.00
IGOV	On	01/11/2012	Index Future			179.16600	179.24000			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			471.64200	470.21300			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			478.34400	476.89400			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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.66000	5.66000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.70000	5.69000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.72000	5.71000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.79000	5.78000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.94000	5.94000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.12000	6.12000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.30000	6.30000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.50000	6.51000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.70000	6.72000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.35410	6.36890		9.67	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		135.00000	125,000	9.80	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		66.00000	71,000	9.80	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		105.00000	96,000	9.67	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		86.00000	92,000	9.67	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		168.00000	157,000	9.94	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		49.00000	53,000	9.94	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.41230	6.42780		11.88	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		300.00000	287,000	12.00	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		115.00000	118,000	12.00	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		269.00000	257,000	11.96	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		134.00000	138,000	11.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		333.00000	320,000	12.04		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		98.00000	101,000	12.04		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.45610	6.47310		13.18		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		344.00000	332,000	13.15		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		208.00000	213,000	13.15		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		317.00000	305,000	13.16		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		231.00000	236,000	13.16		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		373.00000	359,000	13.13		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		187.00000	190,000	13.13		0.00	0	0.00
R157 On	03/05/2012	Bond Future			6.49000	6.48700		2.97		0.00	0	12,719.00
R157 On	03/05/2012	Bond Future	8.25	Call		5,729.00000	5,719,000	3.27		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.27		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.30	Call		5,886.00000	5,876,000	3.27		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.27		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.20	Call		5,571.00000	5,561,000	3.27		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.20	Put		0.00000	0,000	3.27		0.00	0	0.00
R157 On	03/05/2012	Bond Future	6.25	Put		818.00000	823,000	2.92		0.00	0	0.00
R157 On	03/05/2012	Bond Future	6.25	Call		20.00000	15,000	2.92		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.50	Call		251.00000	233,000	2.97		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.50	Put		207.00000	200,000	2.97		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.75	Call		895.00000	881,000	3.05		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.75	Put		18.00000	14,000	3.05		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	7.35	Call		2,849.00000	2,839,000	3.23		0.00	0	0.00
R157 On	03/05/2012	Bond Future	7.35	Put		0.00000	0,000	3.23		0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future			6.56300	6.55900		2.89	0.00	0	108.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,371.00000	4,358,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		11.00000	10,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,517.00000	4,504,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		9.00000	9,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,226.00000	4,213,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		14.00000	13,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put		0.00000	1,555,000	2.84	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Call		0.00000	267,000	2.84	1,001,250.00	3,750	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		0.00000	1,122,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		0.00000	460,000	2.87	575,000.00	1,250	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		0.00000	731,000	2.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		0.00000	771,000	2.90	963,750.00	1,250	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		0.00000	1,511,000	3.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		0.00000	320,000	3.01	1,200,000.00	3,750	3,750.00
R157	On	01/11/2012	Bond Future			6.60500	6.60100		3.21	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,777.00000	1,767,000	3.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		647.00000	649,000	3.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,873.00000	1,863,000	3.28	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		603.00000	604,000	3.28	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,683.00000	1,673,000	3.26	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		694.00000	696,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.64800	6.64300		2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,419.00000	1,410,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,144.00000	1,148,000	2.96	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	6.80	Call		1,492.00000	1,483,000	2.97	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,088.00000	1,092,000	2.97	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,349.00000	1,340,000	2.95	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,202.00000	1,206,000	2.95	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	03/05/2012	Bond Future			8.20500	8.15700		12.70	0.00	0	30,990.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,736.00000	7,276,000	13.43	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		0.00000	1,000	13.43	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,172.00000	7,711,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1.00000	0,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,299.00000	6,838,000	13.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2.00000	2,000	13.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		2,705.00000	3,079,000	12.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		194.00000	107,000	12.48	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		788.00000	947,000	12.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,201.00000	899,000	12.67	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,350.00000	2,911,000	12.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		112.00000	134,000	12.94	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,417.00000	5,957,000	13.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		4.00000	5,000	13.28	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.28400	8.23400		13.47	0.00	0	790.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.75	Call		6,302.00000	5,952,000	13.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,570.00000	1,690,000	13.94	4,563,000.00	2,700	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,626.00000	6,267,000	13.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,450.00000	1,561,000	13.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,985.00000	5,643,000	13.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,699.00000	1,828,000	13.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,304.00000	3,518,000	13.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,455.00000	3,198,000	13.47	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,736.00000	5,400,000	13.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,809.00000	1,944,000	13.85	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		6,886.00000	7,223,000	13.13	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,286.00000	1,152,000	13.13	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,158.00000	6,476,000	13.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,560.00000	1,407,000	13.19	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,367.00000	6,015,000	13.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,546.00000	1,664,000	13.95	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,614.00000	4,881,000	13.33	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		2,375.00000	2,171,000	13.33	1,953,900.00	900	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		7,969.00000	7,584,000	14.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		1,041.00000	1,127,000	14.18	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		0.00000	6,919,000	13.15	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		0.00000	1,250,000	13.15	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call		0.00000	3,436,000	13.52	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		0.00000	3,286,000	13.52	2,957,400.00	900	900.00
R186	On	01/11/2012	Bond Future			8.35000	8.29800		14.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.75	Call		7,345.00000	7,025,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,257.00000	3,418,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,628.00000	7,302,000	14.60	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		3,101.00000	3,256,000	14.60	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,066.00000	6,752,000	14.52	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,421.00000	3,587,000	14.52	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.42100	8.36700		13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,487.00000	6,207,000	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,286.00000	5,496,000	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,734.00000	6,448,000	14.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,086.00000	5,290,000	14.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,251.00000	5,977,000	13.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,500.00000	5,715,000	13.97	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.66094	215.65034			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		650.00000	661,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Call		600.00000	611,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Call		700.00000	711,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.69739	218.68824			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		688.00000	697,000		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		638.00000	647,000		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		738.00000	747,000		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	03/05/2012	Bond Future			259.87947	259.83193			0.00	0	1,044.00
R197	On	03/05/2012	Bond Future	251.00	Call		8,832.00000	8,879,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		8,782.00000	8,829,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		8,882.00000	8,929,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future			258.34938	258.30307			0.00	0	502.00
R197	On	02/08/2012	Bond Future	257.00	Call		1,303.00000	1,349,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		1,253.00000	1,299,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call		1,353.00000	1,399,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future			5.83700	5.83300		2.09	0.00	0	1,845.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,667.00000	4,657,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,785.00000	4,775,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,548.00000	4,538,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.85300	5.84700		2.09	42,868,823.34	399	436.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,676.00000	3,663,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	1,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,785.00000	3,771,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		1.00000	0,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,568.00000	3,554,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		1.00000	1,000	2.30	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.81100	5.80500		2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,647.00000	1,636,000	2.36	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		238.00000	239,000	2.36	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,728.00000	1,716,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		218.00000	218,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,568.00000	1,557,000	2.35	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		259.00000	261,000	2.35	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.73200	5.72400		2.09	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,368.00000	1,357,000	2.16	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		428.00000	431,000	2.16	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,431.00000	1,420,000	2.17	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future	6.30	Put		402.00000	406,000	2.17	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,307.00000	1,296,000	2.15	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		456.00000	459,000	2.15	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	03/05/2012	Bond Future			191.75143	191.71240			0.00	0	37,085.00
R202	On	03/05/2012	Bond Future	190.00	Call		1,712.00000	1,751,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		1,662.00000	1,701,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		1,762.00000	1,801,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future			191.69482	191.65687			0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Call		657.00000	695,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call		607.00000	645,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call		707.00000	745,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.01500	6.99700		5.87	0.00	0	3,653.00
R203	On	03/05/2012	Bond Future	8.75	Call		7,620.00000	7,539,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	6.37	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	03/05/2012	Bond Future	8.80	Call		7,828.00000	7,746,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		7,413.00000	7,331,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		380.00000	400,000	5.79	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		394.00000	332,000	5.79	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		136.00000	139,000	5.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		830.00000	751,000	5.84	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		2,044.00000	1,961,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		7.00000	6,000	5.97	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		3,578.00000	3,496,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	6.14	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.09200	7.07200		5.89	0.00	0	71.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,058.00000	5,973,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		61.00000	63,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,252.00000	6,166,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		53.00000	54,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,865.00000	5,780,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		71.00000	73,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		0.00000	2,659,000	5.72	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		0.00000	492,000	5.72	2,066,400.00	4,200	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		0.00000	1,904,000	5.79	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		0.00000	845,000	5.79	1,183,000.00	1,400	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		0.00000	1,446,000	5.87	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		0.00000	1,194,000	5.87	1,671,600.00	1,400	1,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	7.55	Call		0.00000	2,550,000	6.03	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		0.00000	581,000	6.03	2,440,200.00	4,200	4,200.00
R203	On	01/11/2012	Bond Future			7.15000	7.12900		6.26	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,477.00000	3,411,000	6.46	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		933.00000	955,000	6.46	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,623.00000	3,556,000	6.48	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		878.00000	898,000	6.48	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,334.00000	3,269,000	6.44	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		992.00000	1,015,000	6.44	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.21400	7.19100		5.69	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,035.00000	1,004,000	5.54	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,805.00000	3,865,000	5.54	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,099.00000	1,067,000	5.55	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,666.00000	3,724,000	5.55	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		973.00000	943,000	5.53	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,947.00000	4,008,000	5.53	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	03/05/2012	Bond Future			7.32100	7.30700		7.15	0.00	0	3,658.00
R204	On	03/05/2012	Bond Future	8.75	Call		7,299.00000	7,225,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		7,540.00000	7,466,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		7,057.00000	6,983,000	7.74	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	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		1,683.00000	1,743,000	6.95	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		43.00000	29,000	6.95	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		2,325.00000	2,248,000	7.30	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		13.00000	10,000	7.30	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.40200	7.38800		7.55	0.00	0	99.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,696.00000	5,628,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		207.00000	210,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,911.00000	5,842,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		183.00000	186,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,481.00000	5,413,000	8.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		230.00000	234,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.46500	7.45000		7.83	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,992.00000	3,936,000	8.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,326.00000	1,344,000	8.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,157.00000	4,100,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		1,253.00000	1,270,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,829.00000	3,775,000	8.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,402.00000	1,422,000	8.05	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.53100	7.51500		7.60	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,079.00000	4,026,000	7.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,815.00000	1,837,000	7.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,230.00000	4,176,000	7.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,736.00000	1,757,000	7.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,931.00000	3,879,000	7.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future	7.95	Put		1,897.00000	1,921,000	7.70	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	03/05/2012	Bond Future			5.61600	5.60100		1.24	0.00	0	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		3,021.00000	2,996,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		3,098.00000	3,074,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,943.00000	2,918,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.60300	5.58500		1.15	24,834,686.09	241	259.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,277.00000	2,252,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		1.00000	1,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,344.00000	2,319,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,209.00000	2,184,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.27	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.47000	5.44800		1.16	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		768.00000	748,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		131.00000	137,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		813.00000	792,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		119.00000	123,000	1.21	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		724.00000	704,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		145.00000	150,000	1.21	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.20800	5.17900		1.01	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		862.00000	841,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		123.00000	128,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		898.00000	877,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		114.00000	120,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		826.00000	806,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		132.00000	138,000	1.06	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.58600	7.55800		8.43	0.00	0	21,416.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,499.00000	6,340,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,759.00000	6,600,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		6,237.00000	6,078,000	9.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	9.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		889.00000	976,000	8.30	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		272.00000	200,000	8.30	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		306.00000	335,000	8.39	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		828.00000	698,000	8.39	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,492.00000	2,332,000	8.60	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		17.00000	16,000	8.60	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		4,111.00000	3,952,000	8.81	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	03/05/2012	Bond Future	8.30	Put		1.00000	1,000	8.81	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.67000	7.64000		8.87	0.00	0	210.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,141.00000	5,989,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		246.00000	259,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,369.00000	6,215,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		219.00000	230,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,912.00000	5,761,000	9.51	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		273.00000	287,000	9.51	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.73400	7.70300		9.24	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,383.00000	4,265,000	9.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,504.00000	1,552,000	9.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,561.00000	4,440,000	9.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,424.00000	1,469,000	9.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,208.00000	4,092,000	9.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,588.00000	1,638,000	9.50	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.80400	7.77200		8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,546.00000	4,436,000	9.27	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		2,105.00000	2,161,000	9.27	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,708.00000	4,596,000	9.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,016.00000	2,070,000	9.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,386.00000	4,278,000	9.24	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,197.00000	2,255,000	9.24	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R:On	15/01/2020	Price Contribution				100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.68500	7.66200		9.86	0.00	0	10,014.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,772.00000	7,632,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		8,047.00000	7,906,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,497.00000	7,356,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		1,213.00000	1,297,000	9.73	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		213.00000	156,000	9.73	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		474.00000	505,000	9.83	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		707.00000	597,000	9.83	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,378.00000	2,236,000	10.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		36.00000	35,000	10.10	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		4,104.00000	3,962,000	10.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		2.00000	1,000	10.35	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.76200	7.73800		9.98	0.00	0	336.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,166.00000	6,036,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		352.00000	366,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,405.00000	6,273,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		316.00000	327,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,926.00000	5,797,000	10.69	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		389.00000	403,000	10.69	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		0.00000	4,147,000	9.73	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	7.20	Call		0.00000	717,000	9.73	2,473,650.00	3,450	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		0.00000	2,875,000	9.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		0.00000	1,295,000	9.87	1,489,250.00	1,150	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		0.00000	2,112,000	10.02	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		0.00000	1,886,000	10.02	2,168,900.00	1,150	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		0.00000	3,774,000	10.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		0.00000	918,000	10.35	3,167,100.00	3,450	3,450.00
R208	On	01/11/2012	Bond Future			7.82600	7.80000		10.79	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,452.00000	4,346,000	11.13	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,872.00000	1,918,000	11.13	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,636.00000	4,529,000	11.16	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,775.00000	1,820,000	11.16	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,270.00000	4,167,000	11.10	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,973.00000	2,021,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.89300	7.86600		10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,832.00000	3,741,000	10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		3,075.00000	3,137,000	10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,989.00000	3,897,000	10.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,952.00000	3,013,000	10.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,682.00000	3,594,000	10.13	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,207.00000	3,272,000	10.13	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.76500	8.71600		18.22	0.00	0	3,060.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,395.00000	2,038,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		176.00000	210,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,724.00000	2,356,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		125.00000	148,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,079.00000	1,736,000	18.48	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		243.00000	291,000	18.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.83700	8.78700		18.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,107.00000	4,823,000	19.27	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,590.00000	1,699,000	19.27	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,359.00000	5,069,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,478.00000	1,581,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,860.00000	4,582,000	19.21	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,710.00000	1,825,000	19.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.90000	8.84900		20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,087.00000	4,852,000	20.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,924.00000	4,085,000	20.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,295.00000	5,054,000	20.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,753.00000	3,908,000	20.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,882.00000	4,652,000	20.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,101.00000	4,267,000	20.79	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.96700	8.91400		19.65	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,707.00000	5,475,000	19.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	9.00	Put		5,049.00000	5,224,000	19.92	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,907.00000	5,670,000	19.97	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,871.00000	5,041,000	19.97	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,510.00000	5,283,000	19.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,234.00000	5,413,000	19.87	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			142.58394	142.55516			0.00	0	925.00
R210	On	03/05/2012	Bond Future	139.00	Call		3,555.00000	3,584,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		3,505.00000	3,534,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		3,605.00000	3,634,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future			144.59145	144.56342			0.00	0	80.00
R210	On	02/08/2012	Bond Future	143.00	Call		1,563.00000	1,591,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		1,513.00000	1,541,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/08/2012	Bond Future	142.95	Call		1,613.00000	1,641,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			119.60787	119.59399			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,394.00000	1,408,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Call		1,344.00000	1,358,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		1,444.00000	1,458,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future			119.89499	119.88183			0.00	0	0.00
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		118.00000	105,000		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		168.00000	155,000		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		68.00000	55,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			118.55669	118.73761			0.00	0	2,902.00
R212	On	03/05/2012	Bond Future	115.30	Call		3,438.00000	3,257,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		3,388.00000	3,207,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		3,488.00000	3,307,000		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	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future			118.69269	118.87708			0.00	0	30.00
R212	On	02/08/2012	Bond Future	118.00	Call		877.00000	693,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		827.00000	643,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Call		927.00000	743,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.60500	8.54600		16.23	0.00	0	4,435.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,549.00000	5,064,000	17.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		5.00000	6,000	17.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,920.00000	5,434,000	17.20	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3.00000	3,000	17.20	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,177.00000	4,692,000	17.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		9.00000	10,000	17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.67800	8.61800		16.58	25,431,741.40	290	303.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,140.00000	5,765,000	17.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		1,209.00000	1,321,000	17.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,421.00000	6,038,000	17.19	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		1,118.00000	1,222,000	17.19	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,864.00000	5,496,000	17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,307.00000	1,427,000	17.08	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.74400	8.68200		18.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	9.00	Call		5,877.00000	5,565,000	18.48	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,374.00000	3,559,000	18.48	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,107.00000	5,789,000	18.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,221.00000	3,399,000	18.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,651.00000	5,345,000	18.43	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,534.00000	3,725,000	18.43	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.81500	8.75100		17.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,426.00000	6,123,000	17.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,485.00000	4,687,000	17.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,644.00000	6,336,000	17.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,321.00000	4,519,000	17.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,211.00000	5,914,000	17.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,654.00000	4,863,000	17.56	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			8.81500	8.75600			0.00	0	1,530.00
R214	On	03/05/2012	Bond Future	8.80	Call		367.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		0.00000	124,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		449.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		0.00000	41,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		283.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		0.00000	207,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.88400	8.82400			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2012	Bond Future	8.80	Put		198.00000	691,000		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		116.00000	608,000		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		281.00000	774,000		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			1.24170	1.24270		14.78	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		948.00000	937,000	13.66	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		21.00000	20,000	13.66	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		532.00000	521,000	13.94	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		105.00000	104,000	13.94	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,435.00000	1,424,000	16.25	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		8.00000	7,000	16.25	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.25660	1.25780		15.83	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		748.00000	733,000	15.13	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		278.00000	275,000	15.13	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		500.00000	488,000	16.06	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		530.00000	530,000	16.06	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,094.00000	1,081,000	14.74	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		124.00000	123,000	14.74	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.27180	1.27300		16.19	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		887.00000	873,000	15.82	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		437.00000	435,000	15.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		661.00000	648,000	16.71	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		711.00000	710,000	16.71	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,191.00000	1,177,000	15.22	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		241.00000	239,000	15.22	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>259,489,071.63</b>	<b>52,094</b>	<b>1,128,760.00</b>

### 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	69,803.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000		10,000,000,000.00		2,000,000	27,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		2,700,000,000.00		27,000	14,310,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,460,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	3,500,000.00
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	0.00
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		401,800,000,000.00		4,018,000	2,018,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		700,000,000.00		7,000	7,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	310,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	4,000,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	20,000,000.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	6,800,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	7,340,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	4,500,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	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	240,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000	2,000,000.00	
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	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
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	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
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,500,000,000,000.00		15,000,000	15,000,000.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,000,000.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL166On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL167On	20/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL168On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB025	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	7,800,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	14,000,000.00
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	180,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	150,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			800,000,000.00	8,000	8,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BAYA22	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP560	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP570	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP580	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	220,000.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			2,200,000,000.00	22,000	3,500,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	1,000.00000			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	7,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,900,000,000.00	19,000	11,900,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			2,300,000,000,000.00	23,000,000	23,000,000.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN174On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN175On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN176On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN177On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN178On	15/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN179On	20/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN180On	26/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN181On	26/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN182On	02/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19	On 13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN20	On 20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224On	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN225On	09/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN226On	20/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN227On	20/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN228On	14/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN229On	14/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN230On	17/01/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN231On	17/01/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN232On	20/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN233On	02/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN234On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN235On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN236On	15/06/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN237On	14/02/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN238On	15/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN239On	20/03/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	100.00000		20,000,000,000,000.00		200,000,000	200,000,000.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
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		2,100,000,000.00		21,000	2,210,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	3,100,000.00
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			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/05/2012	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			1,000,000,000.00	10,000,000	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			47,100,000,000.00	471,000	77,605,000.00

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			35,800,000,000.00	358,000	128,190,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	15,400,000.00
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			920,550,000,000.00	361,000,000	155,000,000.00
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			9,256,000,000,000.00	1,157,000,000	800,000,000.00
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
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ174L	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQ177L	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	100.00000			0.00	0	900,000,000.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			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
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			19,600,000,000.00	196,000	46,801,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			48,534,750,000.00	5,247,000	467,555,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			11,373,340,000,000.00	1,137,334,000	44,675,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			11,437,450,000.00	1,457,000	16,779,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			20,025,000,000.00	2,670,000	271,644,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			1,001,200,000,000.00	10,012,000	9,800,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	1,320,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	370,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	18,000,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	170,000.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FR15	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		1,000,000,000,000.00		10,000,000	5,072,556.00
FRJ17	On	04/04/2017			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	232,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			0.00	0	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			180,000,000.00	20,000	4,400,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000		200,000,000	200,000,000.00	2,000,000	1,000,000.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	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
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012	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
GRB87	On	26/07/2012			100.00000	100.00000			10,722,000,000,000.00	107,220,000	107,220,000.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	18/07/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GSIZ16 On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	200,000.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		1,839,100,000,000.00		18,391,000	44,658,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		9,400,000,000.00		94,000	20,807,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	350,000.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	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
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
IND218	On	02/05/2012	Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	10,000,000.00
IND219	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING101	On	21/05/2012			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
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	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
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000		4,901,200,000,000.00		49,012,000	24,512,000.00
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		201,800,000,000.00		2,018,000	2,000,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	350,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000		60,000,000,000.00		600,000	7,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012			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
MAQ01	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015			100.00000	100.00000		400,000,000,000.00	4,000,000	135,350,000.00	
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			40,000,000.00	5,000	5,000.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	96,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			2,100,000,000.00	21,000,000	21,000,000.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			1,200,000,000.00	12,000	15,900,000.00
MTN02	On	13/07/2014			100.00000	100.00000			2,600,000,000.00	26,000	2,100,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	9,850,000.00
MTN04	On	13/07/2017			100.00000	100.00000			1,700,000,000.00	17,000	3,700,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	330,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			1,500,000,000.00	15,000	8,800,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			700,000,000.00	7,000	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	240,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			2,202,700,000,000.00	22,027,000	20,200,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	120,570,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	180,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	220,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5 On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7 On 30/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11 On 17/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12 On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12E	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
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	200,000.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		1,800,000,000.00		18,000	18,000.00
NRA02	On	31/05/2023			100.00000	100.00000		1,200,000,000,000.00		12,000,000	86,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		6,003,500,000,000.00		60,035,000	115,400,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF02LOn	06/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
PCF03LOn	02/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
PMM01On	28/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PNP04 On	21/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A1FOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A2FOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A3FOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B2FOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	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			6.48500	6.48000		66,355,259,290,000.00	10,232,114,000	13,865,475,921.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.20000	8.15000		56,051,961,000,000.00	6,835,605,000	9,851,663,194.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			215.46761	215.39267		324,856,069,000,000.00	2,900,000,000	1,502,000,000.00	
R197	On	07/12/2023	Spot Bond			1.86000	1.86000			0.00	0	696,094,168.00
R201	On	21/12/2014	Spot Bond			5.83500	5.83000		15,702,358,440,000.00	2,691,064,000	3,864,102,000.00	
R202	On	07/12/2033	Spot Bond			2.24000	2.24000		730,240,000,000.00	326,000,000	1,614,762,750.00	
R203	On	15/09/2017	Spot Bond			7.01000	6.99000		34,235,564,180,000.00	4,883,818,000	8,392,668,644.00	
R204	On	21/12/2018	Spot Bond			7.31500	7.30000		38,157,936,740,000.00	5,216,396,000	5,850,721,401.00	
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			5.61500	5.60000		12,042,372,585,000.00	2,144,679,000	4,517,863,000.00	
R207	On	15/01/2020	Spot Bond			7.58000	7.55000		35,162,860,484,000.00	4,638,899,800	6,892,585,900.00	
R208	On	31/03/2021	Spot Bond			7.68000	7.65500		43,538,236,677,120.00	5,669,041,234	9,203,172,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.76000	8.71000			32,478,654,840,000.00	3,707,609,000	11,405,188,000.00
R210	On	31/03/2028	Spot Bond			2.21000	2.21000			0.00	0	1,029,258,750.00
R211	On	31/01/2017	Spot Bond			0.62000	0.62000			1,153,200,000,000.00	1,860,000,000	2,707,087,000.00
R212	On	31/01/2022	Spot Bond			1.85000	1.83000			85,100,000,000.00	46,000,000	1,426,379,000.00
R213	On	28/02/2031	Spot Bond			8.60000	8.54000			8,168,168,200,000.00	949,787,000	3,082,554,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			23,263,604,000,000.00	3,579,016,000	4,078,438,000.00
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	260,000.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	14,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			601,100,000,000.00	6,011,000	5,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	200,000.00
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



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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	3,620,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	770,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	440,000.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	220,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,000,000.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	10,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	821,000,000.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	679,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN002	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
SSN003	On	25/04/2017			100.00000	100.00000			0.00	0	200,000,000.00
SSN004	On	31/03/2021			100.00000	100.00000		5,870,000,000,000.00	58,700,000	58,700,000	58,700,000.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
SYN893	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			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
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN908	On	03/07/2012			100.00000	100.00000		2,000,000,000,000.00	20,000,000	20,000,000.00	
SYN909	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
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
SYN912	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN913	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN914	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			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		82,400,000,000,000.00	824,000,000	412,000,000.00	
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			802,300,000,000.00	8,023,000	1,023,023,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			13,200,000,000.00	132,000	230,777,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	248,200,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	176,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,004,800,000,000.00	10,048,000	23,864,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TSP126	On	04/05/2012	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
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			1,500,000,000,000.00	15,000,000	15,000,000.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD003	On	28/05/2012	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			88,400,000,000.00	884,000	58,446,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			28,400,000,000,000.00	284,000,000	47,821,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	34,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

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**Total for j-Bonds :** 1,202,480,692,636,120.00 60,235,352,034 100,918,469,087.00

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**Grand Total:** 1,202,480,952,125,190.00 60,235,404,128 100,919,597,847.00