

# Daily MTM Report

Daily summary for: 02/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 18/06/2012 Foreign Exchange Future			7.80030	7.80320		13.20	110,428,847.10	14,157	238,653.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		565.00000	560,000	13.36	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		12.00000	10,000	13.36	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		518.00000	513,000	13.09	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		15.00000	13,000	13.09	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		612.00000	608,000	13.63	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		9.00000	8,000	13.63	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		67.00000	62,000	15.14	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		364.00000	362,000	15.14	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		2.00000	1,000	16.65	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,055.00000	1,051,000	16.65	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		25.00000	22,000	17.99	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		722.00000	722,000	17.99	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		18.00000	16,000	19.02	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		865.00000	866,000	19.02	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		14.00000	13,000	19.61	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		961.00000	963,000	19.61	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		807.00000	803,000	14.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		4.00000	3,000	14.70	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		344.00000	338,000	12.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		41.00000	38,000	12.72	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		88.00000	83,000	14.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		285.00000	283,000	14.49	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		51.00000	47,000	15.79	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		448.00000	447,000	15.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		179.00000	173,000	13.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		126.00000	123,000	13.12	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,059.00000	1,060,000	20.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		12.00000	10,000	20.21	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		207.00000	200,000	13.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		104.00000	100,000	13.04	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,453.00000	1,454,000	22.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		6.00000	4,000	22.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		31.00000	28,000	17.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		628.00000	628,000	17.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		757.00000	754,000	14.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		4.00000	4,000	14.43	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		84.00000	81,000	12.96	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		237.00000	231,000	12.96	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.90400	7.90690		14.97	1,762,592.00	223	28,914.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		753.00000	749,000	13.89	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		46.00000	45,000	13.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		711.00000	706,000	13.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		54.00000	52,000	13.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		797.00000	792,000	13.92	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		40.00000	38,000	13.92	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		62.00000	61,000	13.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		669.00000	665,000	13.82	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,267.00000	1,267,000	20.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		74.00000	71,000	20.50	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		296.00000	292,000	14.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		289.00000	288,000	14.97	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		124.00000	120,000	18.20	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		817.00000	816,000	18.20	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,360.00000	1,360,000	20.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		67.00000	64,000	20.95	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		993.00000	992,000	19.13	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		100.00000	96,000	19.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		392.00000	388,000	14.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		185.00000	184,000	14.32	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		649.00000	648,000	17.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		156.00000	152,000	17.26	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		227.00000	223,000	15.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		420.00000	419,000	15.88	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		513.00000	509,000	13.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		106.00000	105,000	13.68	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		589.00000	585,000	13.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		82.00000	81,000	13.75	0.00	0	8,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.00600	8.00910		15.68	0.00	0	22,316.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		535.00000	533,000	14.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		226.00000	227,000	14.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		510.00000	508,000	14.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		251.00000	252,000	14.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		562.00000	560,000	14.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		203.00000	204,000	14.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		391.00000	391,000	15.68	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		400.00000	397,000	15.68	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,248.00000	1,248,000	19.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		157.00000	154,000	19.84	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.11720	8.12060		16.13	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		557.00000	556,000	15.59	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		386.00000	389,000	15.59	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		537.00000	535,000	15.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		416.00000	418,000	15.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		579.00000	577,000	15.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		358.00000	360,000	15.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,232.00000	1,233,000	19.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		253.00000	250,000	19.37	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		499.00000	497,000	16.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		478.00000	480,000	16.13	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.32060	8.32300		17.03	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		520.00000	519,000	18.41	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,175.00000	1,176,000	18.41	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		508.00000	507,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,213.00000	1,214,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		532.00000	531,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,137.00000	1,138,000	18.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.00040	9.00230		18.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,239.00000	1,243,000	17.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		737.00000	743,000	17.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,221.00000	1,224,000	17.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		769.00000	774,000	17.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,258.00000	1,262,000	17.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		706.00000	712,000	17.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		459.00000	466,000	16.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,461.00000	1,466,000	16.05	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.07450	10.07640		19.28	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,805.00000	1,807,000	18.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		929.00000	933,000	18.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,783.00000	1,785,000	18.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		957.00000	961,000	18.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,828.00000	1,830,000	18.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		902.00000	906,000	18.15	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.80030	7.80320			13.20	390,015.00	50	768.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			3,517.00000	3,201,000	16.89	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		58,197.00000	58,171,000	16.89		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		3,128.00000	2,833,000	17.26		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		62,808.00000	62,803,000	17.26		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		3,965.00000	3,628,000	16.52		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		53,645.00000	53,598,000	16.52		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.90400	7.90690		14.97		0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		41,997.00000	41,562,000	14.16		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		16,347.00000	16,202,000	14.16		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		39,210.00000	38,779,000	14.32		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		18,560.00000	18,419,000	14.32		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		44,942.00000	44,504,000	14.00		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		14,292.00000	14,144,000	14.00		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.00600	8.00910		15.68		0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		45,195.00000	44,942,000	15.23		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		31,605.00000	31,662,000	15.23		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		43,053.00000	42,781,000	15.41		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		34,463.00000	34,501,000	15.41		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		47,453.00000	47,218,000	15.05		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		28,863.00000	28,938,000	15.05		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.63770	12.67050		11.71	32,238,772.70		2,551	63,388.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		842.00000	809,000	12.97		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		22.00000	21,000	12.97		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		794.00000	762,000	12.64		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		24.00000	24,000	12.64		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		890.00000	857,000	13.29	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		20.00000	19,000	13.29	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,575.00000	1,542,000	16.92	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		5.00000	4,000	16.92	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		143.00000	150,000	11.78	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		313.00000	288,000	11.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.79880	12.83160		12.89	0.00	0	2,223.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		221.00000	212,000	14.52	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		839.00000	863,000	14.52	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		211.00000	202,000	14.63	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		879.00000	903,000	14.63	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		232.00000	223,000	14.40	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		800.00000	824,000	14.40	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,518.00000	1,486,000	13.86	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		36.00000	37,000	13.86	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.95550	12.98840		13.92	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		829.00000	810,000	13.02	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		291.00000	305,000	13.02	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		801.00000	782,000	13.11	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		313.00000	327,000	13.11	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		858.00000	839,000	12.93	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		270.00000	284,000	12.93	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09730	0.09770		18.19	973.00	10	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		30.00000	28,000	20.77	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		1,060.00000	1,098,000	20.77	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		3.00000	3,000	22.58	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,033.00000	2,073,000	22.58	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		232.00000	218,000	17.99	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		262.00000	288,000	17.99	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09870	0.09910		17.16	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		771.00000	734,000	16.33	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		161.00000	164,000	16.33	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		284.00000	262,000	17.98	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		674.00000	692,000	17.98	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,629.00000	1,589,000	16.93	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		19.00000	19,000	16.93	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10010	0.10050		17.29	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		945.00000	906,000	16.54	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		235.00000	236,000	16.54	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		455.00000	427,000	18.08	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		745.00000	757,000	18.08	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,752.00000	1,711,000	16.33	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		42.00000	41,000	16.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.26400	10.32840		10.31	1,283,000.00	125	45,866.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		137.00000	102,000	10.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		209.00000	238,000	10.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		120.00000	88,000	11.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		242.00000	274,000	11.12	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		156.00000	119,000	10.71	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		178.00000	205,000	10.71	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		153.00000	173,000	10.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		181.00000	137,000	10.51	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		547.00000	483,000	10.31	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		19.00000	19,000	10.31	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		738.00000	672,000	11.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		10.00000	8,000	11.25	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		884.00000	819,000	12.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		6.00000	5,000	12.19	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		501.00000	439,000	10.31	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		23.00000	25,000	10.31	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		60.00000	67,000	10.31	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		338.00000	281,000	10.31	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		313.00000	351,000	11.52	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		91.00000	65,000	11.52	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.40800	10.47390		12.02	0.00	0	8,381.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		254.00000	202,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		506.00000	520,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		236.00000	185,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		538.00000	553,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		274.00000	219,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		476.00000	487,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,062.00000	981,000	11.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		38.00000	23,000	11.00	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		791.00000	719,000	11.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		67.00000	61,000	11.00	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.55370	10.62120		12.73	0.00	0	12,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		557.00000	495,000	12.42	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		326.00000	331,000	12.42	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		532.00000	472,000	12.52	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		351.00000	358,000	12.52	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		583.00000	520,000	12.32	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		302.00000	306,000	12.32	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.95200	11.02110		13.57	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		619.00000	576,000	14.41	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,091.00000	1,117,000	14.41	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		604.00000	563,000	14.48	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,126.00000	1,154,000	14.48	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		633.00000	591,000	14.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,055.00000	1,082,000	14.33	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			432.13600	430.16000			0.00	0	0.00
AL7T	On	02/08/2012	Index Future			438.18900	436.19700			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			444.83700	442.82600			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			391.42200	390.12700			6,117,925,860.00	1,563	127.00
ALBI	On	02/08/2012	Index Future			396.90500	395.60200			4,135,750,100.00	1,042	896.00
ALBI	On	01/11/2012	Index Future			402.92700	401.61400			0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.00150	8.08680		9.67	0.00	0	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		447.00000	365,000	9.95	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		10.00000	14,000	9.95	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		399.00000	321,000	9.91	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		12.00000	20,000	9.91	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		495.00000	411,000	9.99	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		8.00000	10,000	9.99	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.03950	8.12220		11.50	200,987.50	25	2,661.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		185.00000	155,000	12.04	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		299.00000	352,000	12.04	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		168.00000	140,000	12.19	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		332.00000	387,000	12.19	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		204.00000	170,000	11.89	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		268.00000	317,000	11.89	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.08290	8.16270		12.12	0.00	0	100.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		344.00000	304,000	12.10	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		271.00000	310,000	12.10	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		320.00000	284,000	12.22	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		297.00000	340,000	12.22	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		369.00000	327,000	12.03	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		246.00000	283,000	12.03	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.28150	9.32370		14.81	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,259.00000	2,219,000	14.47	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		235.00000	238,000	14.47	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,216.00000	2,176,000	14.34	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		242.00000	245,000	14.34	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		2,303.00000	2,263,000	14.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		229.00000	232,000	14.59	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.87580	7.89390		9.39	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		34.00000	32,000	10.76	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		290.00000	306,000	10.76	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		28.00000	26,000	11.03	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		334.00000	350,000	11.03	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		43.00000	40,000	10.49	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		249.00000	264,000	10.49	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.96250	7.98070		10.03	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		361.00000	347,000	10.09	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		89.00000	93,000	10.09	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		327.00000	313,000	10.08	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		105.00000	109,000	10.08	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		396.00000	382,000	10.10	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		74.00000	78,000	10.10	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.04630	8.06340		10.73	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		413.00000	401,000	10.55	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		153.00000	158,000	10.55	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		383.00000	372,000	10.59	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		173.00000	179,000	10.59	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		445.00000	433,000	10.51	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		135.00000	140,000	10.51	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.06990	0.07370			0.00	0	5,670.00

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			0.32720	0.31410			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00480	0.00520			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.17220	0.16600			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00100	0.00120			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.54190	8.59890		12.42	6,876,229.50	805	31,654.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		41.00000	28,000	15.05	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		542.00000	586,000	15.05	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		35.00000	24,000	15.22	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		586.00000	632,000	15.22	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		46.00000	33,000	14.87	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		497.00000	541,000	14.87	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.66770	8.72590		14.41	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		307.00000	272,000	14.60	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		331.00000	354,000	14.60	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		288.00000	255,000	14.80	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		362.00000	387,000	14.80	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		328.00000	291,000	14.41	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		302.00000	323,000	14.41	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.79430	8.85330		15.21	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		592.00000	552,000	14.40	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		244.00000	263,000	14.40	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		565.00000	527,000	14.54	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	Put		267.00000	288,000	14.54	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		620.00000	579,000	14.27	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		222.00000	240,000	14.27	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				392.34400	391.07000			0.00	0	59.00
GOVI	On 03/05/2012	GOVI		382.00	Call		90,700.00000	103,440,000		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		90,600.00000	103,340,000		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		90,800.00000	103,540,000		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				397.83900	396.55800			0.00	0	231.00
GOVI	On 02/08/2012	GOVI		390.00	Call		65,580.00000	78,390,000		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		65,480.00000	78,290,000		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		65,680.00000	78,490,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		389.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 01/11/2012	GOVI				403.87500	402.58500			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	402.00	Call		5,850.00000	18,750,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		5,750.00000	18,650,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		5,950.00000	18,850,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		0.00000	0,000		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			174.17300	174.16000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			176.61300	176.60400			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			179.29200	179.28800			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			471.74400	471.71600			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			478.44800	478.42000			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.60000	5.60000			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	20/06/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.62000	5.63000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.63000	5.65000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.65000	5.67000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.67000	5.68000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.72000	5.74000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.85000	5.89000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.01000	6.05000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.19000	6.23000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.39000	6.43000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.60000	6.64000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.30130	6.36690		9.31	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		123.00000	85,000	9.31	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		56.00000	84,000	9.31	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		93.00000	65,000	9.64	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		76.00000	114,000	9.64	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		157.00000	112,000	9.38	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		40.00000	61,000	9.38	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.35980	6.42570		11.15	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		284.00000	238,000	11.22	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		101.00000	121,000	11.22	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		252.00000	209,000	11.18	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		119.00000	142,000	11.18	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		318.00000	269,000	11.25	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	Put		85.00000	102,000	11.25	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future				6.40620	6.47230		12.60	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.34	Call		326.00000	287,000	12.58	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.34	Put		191.00000	218,000	12.58	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Call		299.00000	262,000	12.59	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Put		214.00000	243,000	12.59	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Call		355.00000	314,000	12.56	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Put		170.00000	195,000	12.56	0.00	0	0.00
R157 On	03/05/2012	Bond Future				6.39100	6.46300		2.93	977,037,227.52	7,936	4,103.00
R157 On	03/05/2012	Bond Future		8.25	Call		5,809.00000	6,051,000	3.16	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.25	Put		0.00000	0,000	3.16	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.30	Call		5,967.00000	6,209,000	3.16	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.30	Put		0.00000	0,000	3.16	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.20	Call		5,652.00000	5,894,000	3.16	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.20	Put		0.00000	0,000	3.16	0.00	0	0.00
R157 On	03/05/2012	Bond Future		6.25	Put		718.00000	475,000	2.88	0.00	0	0.00
R157 On	03/05/2012	Bond Future		6.25	Call		1.00000	0,000	2.88	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		6.50	Call		201.00000	368,000	2.93	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		6.50	Put		77.00000	2,000	2.93	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		6.75	Call		958.00000	1,200,000	2.98	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		6.75	Put		0.00000	0,000	2.98	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		7.35	Call		2,929.00000	3,171,000	3.12	0.00	0	0.00
R157 On	03/05/2012	Bond Future		7.35	Put		0.00000	0,000	3.12	0.00	0	1,500.00
R157 On	02/08/2012	Bond Future				6.45700	6.53600		2.61	990,725,399.04	7,936	13,345.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.00	Call		4,435.00000	4,679,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		4.00000	2,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,582.00000	4,826,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		3.00000	2,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,288.00000	4,532,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		5.00000	3,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put		1,421.00000	1,231,000	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Call		216.00000	272,000	2.55	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		983.00000	827,000	2.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		405.00000	494,000	2.59	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		684.00000	810,000	2.62	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		641.00000	521,000	2.62	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,503.00000	1,693,000	2.73	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		228.00000	173,000	2.73	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.49100	6.57700		3.11	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,791.00000	1,955,000	3.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		593.00000	512,000	3.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,889.00000	2,058,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		550.00000	474,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,696.00000	1,855,000	3.21	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		639.00000	552,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.52200	6.61700		2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,404.00000	1,538,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,062.00000	950,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,478.00000	1,617,000	2.88	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	Put		1,007.00000	901,000	2.88	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,333.00000	1,463,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,119.00000	1,004,000	2.86	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			8.12100	8.16900		11.72	729,298,212.24	5,876	9,852.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,620.00000	8,083,000	12.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000	12.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,056.00000	8,519,000	12.35	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000	12.35	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,182.00000	7,644,000	12.27	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		0.00000	0,000	12.27	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		2,637.00000	2,164,000	11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		11.00000	0,000	11.50	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		387.00000	63,000	11.69	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		684.00000	823,000	11.69	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,126.00000	3,585,000	11.92	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		4.00000	0,000	11.92	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,298.00000	6,760,000	12.20	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		0.00000	0,000	12.20	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.19700	8.24600		11.57	680,365,788.30	5,643	26,725.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,746.00000	6,074,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.75	Put		1,127.00000	992,000	12.01	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,083.00000	6,421,000	12.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,020.00000	895,000	12.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,416.00000	5,734,000	11.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,243.00000	1,098,000	11.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		2,793.00000	2,544,000	11.57	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,831.00000	3,045,000	11.57	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,157.00000	5,467,000	11.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,344.00000	1,190,000	11.93	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		6,528.00000	6,146,000	11.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		814.00000	896,000	11.20	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		5,757.00000	5,395,000	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,046.00000	1,147,000	11.27	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		5,813.00000	6,143,000	12.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,105.00000	972,000	12.02	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,133.00000	3,823,000	11.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		1,781.00000	1,934,000	11.41	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		7,489.00000	7,860,000	12.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		674.00000	582,000	12.23	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		6,213.00000	5,839,000	11.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		902.00000	991,000	11.23	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		3,079.00000	3,305,000	11.61	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,571.00000	2,334,000	11.61	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.26200	8.31200		13.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,915.00000	7,197,000	13.72	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	Put		2,957.00000	2,775,000	13.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,198.00000	7,486,000	13.75	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,801.00000	2,624,000	13.75	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,637.00000	6,912,000	13.69	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,121.00000	2,932,000	13.69	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.33000	8.38100		13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,223.00000	6,463,000	13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,150.00000	4,925,000	13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,468.00000	6,714,000	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		4,948.00000	4,729,000	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,988.00000	6,222,000	13.64	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,364.00000	5,133,000	13.64	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			215.77947	215.76657			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		767.00000	779,000		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		717.00000	729,000		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		817.00000	829,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	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
R189	On	02/08/2012	Bond Future			218.80201	218.79394			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		794.00000	802,000		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		744.00000	752,000		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		844.00000	852,000		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			259.99414	259.92514			0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Call		8,925.00000	8,994,000		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		8,875.00000	8,944,000		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		8,975.00000	9,044,000		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			258.44707	258.38308			0.00	0	1,289.00
R197	On	02/08/2012	Bond Future	257.00	Call		1,383.00000	1,447,000		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		1,333.00000	1,397,000		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		1,433.00000	1,497,000		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
R201	On	03/05/2012	Bond Future			5.73500	5.81100		2.08	35,376,342.40	320	1,220.00

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	7.75	Call		4,722.00000	4,912,000	2.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,840.00000	5,031,000	2.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,603.00000	4,794,000	2.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.29	0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.74200	5.82600		1.93	34,461,884.80	320	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,724.00000	3,915,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		1.00000	0,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,832.00000	4,023,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,615.00000	3,806,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	0,000	2.14	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.69000	5.78300		2.10	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,645.00000	1,799,000	2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		191.00000	154,000	2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,728.00000	1,884,000	2.24	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		173.00000	139,000	2.24	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,564.00000	1,715,000	2.22	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		210.00000	171,000	2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.59600	5.70200		1.97	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,348.00000	1,483,000	2.04	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		369.00000	313,000	2.04	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,412.00000	1,550,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		344.00000	291,000	2.05	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	6.20	Call		1,285.00000	1,416,000	2.03	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		394.00000	335,000	2.03	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/05/2012	Bond Future			191.84574	191.78896			2,053,324,955.22	10,703	0.00
R202	On	03/05/2012	Bond Future	190.00	Call		1,789.00000	1,846,000		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		1,739.00000	1,796,000		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		1,839.00000	1,896,000		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			191.77701	191.72380			1,368,904,297.38	7,138	40,005.00
R202	On	02/08/2012	Bond Future	191.00	Call		724.00000	777,000		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		674.00000	727,000		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		774.00000	827,000		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			6.91600	6.99400		5.43	237,933,693.14	2,222	2,804.00
R203	On	03/05/2012	Bond Future	8.75	Call		7,634.00000	7,990,000	5.83	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	5.83	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		7,841.00000	8,197,000	5.83	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	Put		0.00000	0,000	5.83	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		7,426.00000	7,782,000	5.83	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	5.83	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		197.00000	15,000	5.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		224.00000	398,000	5.43	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		23.00000	0,000	5.49	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		730.00000	1,063,000	5.49	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		2,051.00000	2,407,000	5.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	5.61	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		3,592.00000	3,948,000	5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	5.75	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			6.98800	7.07000		5.10	234,860,897.67	2,163	3,883.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,028.00000	6,378,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		23.00000	15,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,226.00000	6,578,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		18.00000	13,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,830.00000	6,179,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		27.00000	19,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,433.00000	2,156,000	4.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		362.00000	443,000	4.98	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,660.00000	1,432,000	5.06	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		697.00000	827,000	5.06	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,311.00000	1,506,000	5.16	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		963.00000	801,000	5.16	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,470.00000	2,742,000	5.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	7.55	Put		405.00000	320,000	5.33	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.04100	7.12800		6.02	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,389.00000	3,646,000	6.21	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		841.00000	736,000	6.21	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,537.00000	3,798,000	6.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		788.00000	686,000	6.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,244.00000	3,495,000	6.19	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		898.00000	787,000	6.19	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.09900	7.19100		5.65	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		995.00000	1,105,000	5.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,765.00000	3,511,000	5.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,060.00000	1,174,000	5.49	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,627.00000	3,377,000	5.49	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		933.00000	1,038,000	5.47	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,907.00000	3,648,000	5.47	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			7.21100	7.29400		6.56	13,818,658.02	129	1,571.00
R204	On	03/05/2012	Bond Future	8.75	Call		7,367.00000	7,808,000	7.05	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	7.05	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		7,609.00000	8,049,000	7.05	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	7.05	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		7,125.00000	7,566,000	7.05	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	7.05	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	7.00	Put		1,573.00000	1,131,000	6.46	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		1.00000	0,000	6.46	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		2,380.00000	2,821,000	6.80	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	6.80	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.28800	7.37400		6.48	13,492,338.33	129	4,098.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,656.00000	6,070,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		95.00000	68,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,880.00000	6,297,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		81.00000	57,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,432.00000	5,842,000	6.97	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		110.00000	79,000	6.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.34600	7.43700		7.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,886.00000	4,194,000	7.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,156.00000	1,014,000	7.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,055.00000	4,369,000	7.66	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		1,087.00000	951,000	7.66	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,721.00000	4,022,000	7.62	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,230.00000	1,081,000	7.62	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.40700	7.50200		7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,030.00000	4,318,000	7.54	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,704.00000	1,541,000	7.54	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,182.00000	4,476,000	7.56	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,626.00000	1,469,000	7.56	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,880.00000	4,163,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,785.00000	1,616,000	7.52	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	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			5.50500	5.58000		1.26	0.00	0	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		3,055.00000	3,176,000	1.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		3,133.00000	3,254,000	1.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,977.00000	3,098,000	1.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.41	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.47700	5.56500		1.11	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,304.00000	2,427,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,372.00000	2,494,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,237.00000	2,359,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.32300	5.42700		1.08	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		764.00000	860,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		103.00000	78,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		811.00000	909,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		93.00000	70,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		718.00000	812,000	1.12	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	Put		114.00000	88,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.02500	5.15600		0.88	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		860.00000	956,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		100.00000	77,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		896.00000	994,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		91.00000	71,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		825.00000	919,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		110.00000	85,000	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.48100	7.55900		7.79	1,909,563,136.95	18,921	6,296.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,493.00000	6,938,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,754.00000	7,199,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		6,231.00000	6,676,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		696.00000	268,000	7.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		74.00000	90,000	7.77	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		99.00000	1,000	7.87	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		615.00000	962,000	7.87	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,469.00000	2,914,000	8.08	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		0.00000	0,000	8.08	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		4,105.00000	4,550,000	8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	8.25	0.00	0	2,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future			7.56100	7.64200		7.69	1,880,649,044.54	19,054	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,010.00000	6,426,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		126.00000	94,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,248.00000	6,667,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		109.00000	80,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,772.00000	6,184,000	8.26	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		144.00000	108,000	8.26	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.62200	7.70700		8.81	18,536,924.15	185	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,216.00000	4,522,000	9.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,359.00000	1,208,000	9.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,395.00000	4,708,000	9.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,280.00000	1,136,000	9.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,039.00000	4,339,000	9.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,440.00000	1,283,000	9.05	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.68800	7.77600		8.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,401.00000	4,688,000	8.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,981.00000	1,810,000	8.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,564.00000	4,857,000	8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,893.00000	1,728,000	8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,240.00000	4,522,000	8.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,071.00000	1,896,000	8.93	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future			7.57100	7.65800		9.11	138,204,562.72	1,448	7,596.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,797.00000	8,333,000	9.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000	9.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		8,071.00000	8,607,000	9.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000	9.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,522.00000	8,057,000	9.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1.00000	0,000	9.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		1,014.00000	479,000	8.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		39.00000	39,000	8.98	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		200.00000	7,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		457.00000	800,000	9.08	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,367.00000	2,902,000	9.31	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1.00000	0,000	9.31	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		4,127.00000	4,662,000	9.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		0.00000	0,000	9.50	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.64400	7.73500		8.61	143,433,828.72	1,482	7,450.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,021.00000	6,517,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		189.00000	139,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,271.00000	6,773,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		164.00000	120,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,770.00000	6,261,000	9.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		215.00000	160,000	9.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,776.00000	3,347,000	8.34	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		507.00000	624,000	8.34	0.00	0	3,450.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	7.50	Put		2,469.00000	2,124,000	8.48	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		1,050.00000	1,251,000	8.48	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,882.00000	2,176,000	8.64	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,494.00000	1,242,000	8.64	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,631.00000	4,046,000	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		613.00000	482,000	8.95	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.70400	7.79800		10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,269.00000	4,626,000	10.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,678.00000	1,484,000	10.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,455.00000	4,820,000	10.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,583.00000	1,397,000	10.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,086.00000	4,435,000	10.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,777.00000	1,575,000	10.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.76700	7.86400		9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,709.00000	4,011,000	9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,941.00000	2,690,000	9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,866.00000	4,175,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,817.00000	2,574,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,558.00000	3,852,000	9.85	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,071.00000	2,813,000	9.85	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			8.69100	8.72800		16.94	92,923,577.65	1,219	1,235.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,139.00000	2,419,000	17.21	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		16.00000	0,000	17.21	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,509.00000	2,799,000	17.26	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		6.00000	0,000	17.26	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,775.00000	2,036,000	17.16	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		35.00000	0,000	17.16	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.76100	8.79900		16.09	92,606,346.42	1,198	3,099.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,608.00000	4,804,000	16.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,185.00000	1,081,000	16.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,870.00000	5,072,000	16.72	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,083.00000	985,000	16.72	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,351.00000	4,540,000	16.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,295.00000	1,184,000	16.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.82300	8.86200		19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,725.00000	4,878,000	19.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,663.00000	3,512,000	19.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,931.00000	5,088,000	19.78	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,491.00000	3,343,000	19.78	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,524.00000	4,671,000	19.70	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,844.00000	3,687,000	19.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.88900	8.92900		19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,391.00000	5,544,000	19.18	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		4,849.00000	4,693,000	19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,589.00000	5,746,000	19.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,669.00000	4,517,000	19.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,199.00000	5,349,000	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,038.00000	4,880,000	19.14	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			142.65362	142.61181			0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Call		3,612.00000	3,654,000		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		3,562.00000	3,604,000		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		3,662.00000	3,704,000		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			144.65194	144.61265			0.00	0	925.00
R210	On	02/08/2012	Bond Future	143.00	Call		1,613.00000	1,652,000		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		1,563.00000	1,602,000		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		1,663.00000	1,702,000		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			119.64053	119.62089			0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,421.00000	1,441,000		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		1,371.00000	1,391,000		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		1,471.00000	1,491,000		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			119.91949	119.90234			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.00	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Put		98.00000	81,000		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		148.00000	131,000		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		48.00000	31,000		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			118.81129	118.57749			0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Call		3,277.00000	3,511,000		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		3,227.00000	3,461,000		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		3,327.00000	3,561,000		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			118.94233	118.70808			0.00	0	2,902.00
R212	On	02/08/2012	Bond Future	118.00	Call		708.00000	942,000		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		658.00000	892,000		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		758.00000	992,000		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			8.53600	8.57800		15.04	335,568,343.80	3,855	1,283.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,280.00000	5,627,000	15.78	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000	15.78	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,653.00000	6,000,000	15.83	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000	15.83	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,904.00000	5,251,000	15.73	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000	15.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.60800	8.65100		14.27	340,259,840.25	3,855	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,539.00000	5,793,000	14.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		876.00000	780,000	14.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,829.00000	6,090,000	14.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		795.00000	706,000	14.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,253.00000	5,501,000	14.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		965.00000	863,000	14.73	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.67200	8.71700		17.30	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		5,404.00000	5,604,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,182.00000	3,021,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,630.00000	5,835,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,025.00000	2,868,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,182.00000	5,376,000	17.45	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,346.00000	3,179,000	17.45	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.74200	8.78800		16.96	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,073.00000	6,268,000	17.19	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,425.00000	4,256,000	17.19	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,288.00000	6,487,000	17.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,258.00000	4,093,000	17.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,862.00000	6,052,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,598.00000	4,424,000	17.14	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			8.73600	8.77800			0.00	0	1,530.00
R214	On	03/05/2012	Bond Future	8.80	Call		183.00000	534,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		266.00000	617,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		100.00000	451,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.80300	8.84700			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2012	Bond Future	8.80	Put		388.00000	25,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	58,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		305.00000	0,000		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		471.00000	108,000		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			1.23510	1.23510		13.77	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		869.00000	867,000	13.23	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		18.00000	16,000	13.23	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		450.00000	443,000	12.95	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		99.00000	92,000	12.95	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,357.00000	1,356,000	15.61	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		6.00000	5,000	15.61	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.24990	1.24980		15.19	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		665.00000	661,000	14.51	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		275.00000	270,000	14.51	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		427.00000	422,000	15.43	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		537.00000	531,000	15.43	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,009.00000	1,006,000	14.14	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		119.00000	115,000	14.14	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.26500	1.26480		15.78	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		805.00000	806,000	15.43	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		437.00000	436,000	15.43	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/FO n 14/12/2012 Foreign Exchange Future	1.28	Call		586.00000	586,000	16.28		0.00	0	0.00
YUAN/FO n 14/12/2012 Foreign Exchange Future	1.28	Put		718.00000	716,000	16.28		0.00	0	0.00
YUAN/FO n 14/12/2012 Foreign Exchange Future	1.18	Call		1,106.00000	1,107,000	14.85		0.00	0	0.00
YUAN/FO n 14/12/2012 Foreign Exchange Future	1.18	Put		238.00000	237,000	14.85		0.00	0	0.00
<b>Total for Derivatives :</b>								<b>22,728,202,676.06</b>	<b>122,283</b>	<b>1,157,111.00</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			2,080,000,000,000.00		20,800,000	4,700,000.00
AA05 On 22/03/2019 Spot Bond			5.00000	5.00000				0.00	0	64,000,000.00
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			800,000,000.00		8,000	14,899,000.00
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	0.00
ABCPI2 On 20/09/2014 Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
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	43,000,000.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	390,000.00
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	1,200,000.00
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			0.00	0	529,000.00



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			200,000,000,000.00	2,000,000	1,000,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			880,000,000,000.00	8,800,000	1,200,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	8,300,000.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	7,087,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	7,048,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	4,840,000.00
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	4,000,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL154On	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
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL166On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL167On	20/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL168On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	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
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			200,000,000.00	2,000	7,800,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			100,000,000.00	1,000	14,070,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	17,000,000.00
AIRL02	On	18/02/2014			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	10,000,000.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	100.00000			2,680,000,000,000.00	26,800,000	6,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW13	On	17/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	177,000.00
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
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond			100.00000	100.00000		145,526,476,200,000.00	1,455,264,762	489,891,108.00	
BAYA20On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA21On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA22On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP58	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000		6,000,000,000,000.00	60,000,000	30,000,000.00	
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000		4,200,000,000,000.00	42,000,000	11,000,000.00	
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000		2,300,000,000,000.00		23,000,000	11,500,000.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C	On	15/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,989,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	1,000.00000			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	18,578,478.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	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
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
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	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			200,000,000.00	2,000	4,180,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	12,302,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
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			100,000,000,000.00	1,000,000	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104On	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN108On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN110On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN166	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
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN240On 24/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
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			100,000,000.00	1,000	2,678,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			143,493,400,000.00	1,434,934	79,039,934.00



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			1,512,196,900,000.00	15,121,969	129,914,969.00
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	15,727,000.00
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			100,000,000,000.00	1,000,000	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			193,800,000,000.00	76,000,000	325,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	8.00000			0.00	0	1,000,000,000.00
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
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
EQ174L	On	14/06/2012	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
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	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000		1,002,000,000,000.00		10,020,000	3,340,000.00
ERSA1	On	17/08/2015			100.00000	100.00000		5,360,000,000,000.00		53,600,000	21,600,000.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			1,294,262,900,000.00	12,942,629	48,307,629.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			39,834,412,750.00	4,306,423	463,506,423.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			18,267,450,000.00	1,826,745	327,791,745.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			5,055,502,050.00	644,013	16,404,013.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			80,323,950,000.00	10,709,860	279,131,860.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	5,064,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
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
FRS37	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
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
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,000,000.00	1,000	5,924,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			400,300,000,000.00	4,003,000	11,426,000.00
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			36,000,000.00	4,000	4,824,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX <del>On</del> 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11 <del>On</del> 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12 <del>On</del> 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15 <del>On</del> 28/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT16 <del>On</del> 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A <del>On</del> 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B <del>On</del> 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C <del>On</del> 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 <del>On</del> 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 <del>On</del> 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 <del>On</del> 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 <del>On</del> 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 <del>On</del> 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 <del>On</del> 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85 <del>On</del> 25/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB87 <del>On</del> 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRD17	On	06/08/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	16,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
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	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		500,000,000.00		5,000	76,085,000.00
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		50,200,000,000.00		502,000	30,109,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	6,471,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012	Spot Bond			100.00000	100.00000			7,000,000,000,000.00	70,000,000	35,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000		21,200,000,000,000.00		212,000,000	212,000,000.00
IND232	On	07/08/2012			100.00000	100.00000		37,500,000,000,000.00		375,000,000	285,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING127On	07/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131On	24/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING138On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING139On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	263,000.00
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			400,000,000.00	4,000	1,388,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	773,000.00
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
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
IVA223	On	07/06/2012	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
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
IVA239	On	27/09/2012			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
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	5,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ01	On	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,850,000,000,000.00		38,500,000	148,750,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8,000,000.00	1,000	101,000.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			400,000,000,000.00	4,000,000	104,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	7,000,000.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	17,129,000.00
MTN02	On	13/07/2014			100.00000	100.00000			600,000,000.00	6,000	2,681,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	9,700,000.00
MTN04	On	13/07/2017			100.00000	100.00000			200,000,000.00	2,000	4,065,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11EOn	27/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK12EOn	20/02/2015	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
NBK13EOn	21/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			700,000,000.00	7,000	8,440,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			200,000,000.00	2,000	6,163,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			600,000,000.00	6,000	19,771,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4:On	30/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
NCLN4:On	28/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
NCLN4:On	17/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
NCLN4:On	22/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
NCLN4:On	20/10/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
NCLN4:On	25/02/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
NCLN4:On	12/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NCLN5:On	25/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NCLN5:On	26/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NCLN5:On	26/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NCLN5:On	26/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NCLN5:On	31/03/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
NCLN5:On	07/04/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
NCLN5:On	15/04/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6	On	02/12/2015			100.00000	100.00000				0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000				0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000				0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000				0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000				0.00	0	25,000,000.00
NCLN6	On	13/07/2016			100.00000	100.00000				0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000				0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000				0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000				0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000				0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000				0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000				0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000				0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000				0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000				0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000				0.00	0	12,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	14,600,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			200,000,000.00	2,000	379,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	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
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			100,600,000,000.00	1,006,000	95,424,000.00
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
PCF02L	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03L	On	02/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.39000	6.46000		141,797,709,295,650.00	22,190,564,835	14,305,330,451.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.12000	8.16500			92,183,828,289,560.00	11,352,688,213	9,184,808,272.00
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			215.74725	215.63770			388,345,050,000.00	1,800,000	619,064,400.00
R197	On	07/12/2023	Spot Bond			1.86000	1.86000			194,306,629,800.00	104,465,930	489,720,801.00
R201	On	21/12/2014	Spot Bond			5.73500	5.81000			1,120,883,412,175.00	195,446,105	3,635,060,455.00
R202	On	07/12/2033	Spot Bond			2.24000	2.24000			1,300,473,948,480.00	580,568,727	1,822,492,981.00
R203	On	15/09/2017	Spot Bond			6.91500	6.99000			21,396,089,791,080.00	3,094,156,152	7,834,947,796.00
R204	On	21/12/2018	Spot Bond			7.21000	7.29000			16,650,523,820,210.00	2,309,365,301	6,088,729,849.00
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			5.50500	5.58000			9,545,934,504,240.00	1,734,048,048	3,921,387,048.00
R207	On	15/01/2020	Spot Bond			7.48000	7.55500			21,570,026,781,600.00	2,883,693,420	6,029,311,720.00
R208	On	31/03/2021	Spot Bond			7.57000	7.65500			38,029,292,452,280.00	5,023,684,604	8,015,679,369.00
R209	On	31/03/2036	Spot Bond			8.69000	8.72500			38,251,342,151,550.00	4,401,765,495	9,082,629,495.00
R210	On	31/03/2028	Spot Bond			2.21000	2.21000			5,298,059,520.00	2,397,312	877,728,506.00
R211	On	31/01/2017	Spot Bond			0.62000	0.62000			56,327,481,120.00	90,850,776	2,327,729,938.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			1.83000	1.85000			58,668,903,300.00	32,059,510	819,683,268.00
R213	On	28/02/2031	Spot Bond			8.53500	8.57500			21,977,128,348,350.00	2,574,941,810	1,783,567,810.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			40,147,278,086,500.00	6,176,504,321	4,310,904,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013			100.00000	100.00000			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
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	2,654,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	6,900,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000		825,000,000,000.00	825,000,000.00	8,250,000	24,750,000.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			200,000,000.00	2,000	2,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	2,878,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	4,000,000.00
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
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	207,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN825On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On	13/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On	20/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN886	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN905	On	03/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN905	On	02/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN910	On	17/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN911	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN912	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN913	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN914	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN915	On	01/08/2012	Spot Bond			100.00000	100.00000		91,200,000,000,000.00	912,000,000	456,000,000.00	
SYN916	On	03/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,100,000.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
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			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A5	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	3,204,000.00
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			200,600,000,000.00	2,006,000	1,022,528,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			240,841,500,000.00	2,408,415	231,175,415.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			3,774,000,000,000.00	37,740,000	95,370,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	166,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	25,036,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,000,000,000,000.00	50,000,000.00	50,000,000	50,000,000.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			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
UTR04	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	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			546,100,000.00	5,461	58,513,461.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	111,200,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	13,700,000.00

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			60,000,000,000.00	600,000	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
<b>Total for j-Bonds :</b>							<b>791,520,499,320,215.00</b>	<b>66,307,589,770</b>	<b>90,882,126,194.00</b>
<b>Grand Total:</b>							<b>791,543,227,522,891.00</b>	<b>66,307,712,053</b>	<b>90,883,283,305.00</b>