

# Daily MTM Report

Daily summary for: 03/05/2012

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			7.77390	7.80030		13.34	40,330,993.20	5,188	240,502.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		560.00000	535,000	13.36	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		10.00000	11,000	13.36	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		513.00000	488,000	13.13	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		13.00000	14,000	13.13	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		608.00000	582,000	13.58	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		8.00000	8,000	13.58	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		62.00000	57,000	15.40	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		362.00000	383,000	15.40	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		1.00000	1,000	16.45	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,051.00000	1,025,000	16.45	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		22.00000	21,000	18.38	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		722.00000	747,000	18.38	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		16.00000	15,000	19.47	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		866.00000	891,000	19.47	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		13.00000	12,000	20.10	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		963.00000	988,000	20.10	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		803.00000	777,000	14.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		3.00000	3,000	14.49	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		338.00000	317,000	12.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		38.00000	43,000	12.85	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		83.00000	75,000	14.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		283.00000	301,000	14.71	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		47.00000	43,000	16.08	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		447.00000	469,000	16.08	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		173.00000	158,000	13.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		123.00000	134,000	13.26	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,060.00000	1,086,000	20.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		10.00000	10,000	20.74	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		200.00000	184,000	13.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		100.00000	110,000	13.18	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,454.00000	1,480,000	23.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		4.00000	4,000	23.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		28.00000	26,000	17.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		628.00000	652,000	17.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		754.00000	728,000	14.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		4.00000	4,000	14.26	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		81.00000	89,000	13.09	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		231.00000	213,000	13.09	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.87730	7.90400		15.00	10,728,882.60	1,362	30,276.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		749.00000	723,000	13.69	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		45.00000	46,000	13.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		706.00000	681,000	13.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		52.00000	54,000	13.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		792.00000	766,000	13.70	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		38.00000	39,000	13.70	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		61.00000	63,000	13.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		665.00000	640,000	13.66	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,267.00000	1,289,000	20.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		71.00000	66,000	20.53	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		292.00000	278,000	15.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		288.00000	301,000	15.00	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		120.00000	113,000	18.25	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		816.00000	836,000	18.25	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,360.00000	1,383,000	20.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		64.00000	60,000	20.98	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		992.00000	1,014,000	19.17	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		96.00000	91,000	19.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		388.00000	370,000	14.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		184.00000	193,000	14.30	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		648.00000	667,000	17.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		152.00000	144,000	17.31	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		223.00000	212,000	15.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		419.00000	435,000	15.92	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		509.00000	487,000	13.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		105.00000	110,000	13.60	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		585.00000	561,000	13.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		81.00000	84,000	13.63	0.00	0	8,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.97870	8.00600		15.73	0.00	0	22,316.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		533.00000	515,000	14.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		227.00000	236,000	14.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		508.00000	490,000	14.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		252.00000	261,000	14.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		560.00000	541,000	14.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		204.00000	212,000	14.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		391.00000	404,000	15.73	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		397.00000	383,000	15.73	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,248.00000	1,268,000	19.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		154.00000	147,000	19.81	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.08900	8.11720		16.16	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		556.00000	539,000	15.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		389.00000	400,000	15.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		535.00000	519,000	15.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		418.00000	430,000	15.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		577.00000	560,000	15.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		360.00000	371,000	15.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,233.00000	1,250,000	19.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		250.00000	239,000	19.32	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		497.00000	482,000	16.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		480.00000	493,000	16.16	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.29220	8.32060		16.97	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		519.00000	509,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,176.00000	1,195,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		507.00000	497,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,214.00000	1,233,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		531.00000	520,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,138.00000	1,156,000	18.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.97760	9.00040		18.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,243.00000	1,232,000	17.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		743.00000	754,000	17.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,224.00000	1,214,000	17.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		774.00000	786,000	17.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,262.00000	1,250,000	17.22	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		712.00000	722,000	17.22	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		466.00000	473,000	16.09	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,466.00000	1,451,000	16.09	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.05170	10.07450		19.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,807.00000	1,792,000	18.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		933.00000	940,000	18.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,785.00000	1,770,000	18.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		961.00000	968,000	18.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,830.00000	1,814,000	18.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		906.00000	912,000	18.15	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.77390	7.80030			13.34	38,869.50	5	768.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			3,201.00000	2,947,000	17.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.35	Put		58,171.00000	60,557,000	17.23	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Call		2,833.00000	2,616,000	17.61	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Put		62,803.00000	65,226,000	17.61	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Call		3,628.00000	3,330,000	16.85	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Put		53,598.00000	55,940,000	16.85	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future				7.87730	7.90400		15.00	0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Call		41,562.00000	39,646,000	14.12	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Put		16,202.00000	16,956,000	14.12	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Call		38,779.00000	36,961,000	14.30	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Put		18,419.00000	19,271,000	14.30	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Call		44,504.00000	42,494,000	13.95	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Put		14,144.00000	14,804,000	13.95	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future				7.97870	8.00600		15.73	0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Call		44,942.00000	43,348,000	15.25	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Put		31,662.00000	32,798,000	15.25	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Call		42,781.00000	41,264,000	15.44	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Put		34,501.00000	35,714,000	15.44	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Call		47,218.00000	45,546,000	15.06	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Put		28,938.00000	29,996,000	15.06	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future				12.59760	12.63770		11.68	45,351,360.00	3,600	66,768.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Call		809.00000	770,000	12.71	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Put		21.00000	22,000	12.71	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Call		762.00000	722,000	12.38	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Put		24.00000	24,000	12.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		857.00000	818,000	13.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		19.00000	20,000	13.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,542.00000	1,502,000	16.93	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		4.00000	4,000	16.93	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		150.00000	163,000	11.74	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		288.00000	261,000	11.74	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.75780	12.79880		12.82	0.00	0	2,223.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		212.00000	198,000	14.52	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		863.00000	890,000	14.52	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		202.00000	189,000	14.63	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		903.00000	931,000	14.63	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		223.00000	209,000	14.42	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		824.00000	851,000	14.42	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,486.00000	1,445,000	13.63	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		37.00000	37,000	13.63	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.91400	12.95550		13.84	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		810.00000	785,000	13.11	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		305.00000	321,000	13.11	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		782.00000	757,000	13.19	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		327.00000	343,000	13.19	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		839.00000	813,000	13.03	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		284.00000	299,000	13.03	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09680	0.09730		18.22	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		28.00000	23,000	20.80	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		1,098.00000	1,143,000	20.80	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		3.00000	2,000	22.80	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,073.00000	2,122,000	22.80	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		218.00000	193,000	17.98	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		288.00000	313,000	17.98	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09820	0.09870		17.74	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		734.00000	705,000	16.77	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		164.00000	185,000	16.77	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		262.00000	255,000	18.53	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		692.00000	735,000	18.53	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,589.00000	1,541,000	16.99	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		19.00000	21,000	16.99	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09960	0.10010		17.94	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		906.00000	883,000	17.04	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		236.00000	263,000	17.04	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		427.00000	423,000	18.69	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		757.00000	803,000	18.69	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,711.00000	1,668,000	16.64	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		41.00000	48,000	16.64	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.22690	10.26400		10.48	4,090,760.00	400	45,866.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		102.00000	90,000	11.08	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		238.00000	263,000	11.08	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		88.00000	77,000	11.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		274.00000	300,000	11.27	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		119.00000	104,000	10.88	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		205.00000	227,000	10.88	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		173.00000	194,000	10.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		137.00000	121,000	10.68	28,435.00	235	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		483.00000	449,000	10.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		19.00000	22,000	10.26	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		672.00000	636,000	11.15	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		8.00000	9,000	11.15	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		819.00000	782,000	12.06	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		5.00000	5,000	12.06	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		439.00000	406,000	10.29	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		25.00000	29,000	10.29	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		67.00000	77,000	10.38	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		281.00000	254,000	10.38	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		351.00000	379,000	11.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		65.00000	56,000	11.67	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.37000	10.40800		12.14	10,629,250.00	1,025	9,406.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		202.00000	187,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		520.00000	543,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		185.00000	171,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		553.00000	577,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		219.00000	203,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		487.00000	509,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		981.00000	946,000	11.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		23.00000	26,000	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		719.00000	686,000	11.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		61.00000	66,000	11.00	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.51450	10.55370		12.74	0.00	0	12,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		495.00000	475,000	12.52	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		331.00000	351,000	12.52	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		472.00000	452,000	12.62	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		358.00000	378,000	12.62	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		520.00000	499,000	12.42	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		306.00000	325,000	12.42	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.90820	10.95200		13.49	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		576.00000	559,000	14.43	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,117.00000	1,144,000	14.43	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		563.00000	545,000	14.51	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,154.00000	1,180,000	14.51	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		591.00000	572,000	14.35	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,082.00000	1,107,000	14.35	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			433.38200	432.13600			0.00	0	0.00
AL7T	On	02/08/2012	Index Future			440.23700	438.18900			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			446.90000	444.83700			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			392.17600	391.42200			439,237,120.00	112	0.00
ALBI	On	02/08/2012	Index Future			398.31700	396.90500			446,115,040.00	112	1,008.00
ALBI	On	01/11/2012	Index Future			404.34500	402.92700			0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.95000	8.00150		9.37	278,250.00	35	22,614.00

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		365.00000	318,000	9.77	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		14.00000	18,000	9.77	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		321.00000	276,000	9.70	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		20.00000	26,000	9.70	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		411.00000	363,000	9.84	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		10.00000	13,000	9.84	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future			7.98830	8.03950		11.11	0.00	0	2,661.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		155.00000	131,000	11.84	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		352.00000	379,000	11.84	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		140.00000	118,000	11.99	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		387.00000	416,000	11.99	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		170.00000	145,000	11.69	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		317.00000	343,000	11.69	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.03140	8.08290		11.90	0.00	0	100.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		304.00000	275,000	12.01	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		310.00000	333,000	12.01	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		284.00000	257,000	12.15	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		340.00000	365,000	12.15	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		327.00000	295,000	11.89	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		283.00000	303,000	11.89	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.24930	9.28150		14.62	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,219.00000	2,175,000	14.06	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		238.00000	226,000	14.06	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,176.00000	2,131,000	13.93	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		245.00000	232,000	13.93	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,263.00000	2,219,000	14.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		232.00000	220,000	14.18	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.87280	7.87580		9.11	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		32.00000	29,000	10.55	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		306.00000	306,000	10.55	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		26.00000	23,000	10.84	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		350.00000	350,000	10.84	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		40.00000	36,000	10.26	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		264.00000	263,000	10.26	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.95940	7.96250		10.03	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		347.00000	343,000	10.04	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		93.00000	92,000	10.04	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		313.00000	310,000	10.04	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		109.00000	109,000	10.04	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		382.00000	378,000	10.05	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		78.00000	77,000	10.05	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.04220	8.04630		10.73	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		401.00000	397,000	10.52	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		158.00000	158,000	10.52	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		372.00000	368,000	10.56	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		179.00000	179,000	10.56	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		433.00000	429,000	10.48	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		140.00000	140,000	10.48	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.06490	0.06990			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			0.34170	0.32720			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00520	0.00480			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.18500	0.17220			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00110	0.00100			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.51500	8.54190		11.88	1,958,450.00	230	31,424.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		28.00000	22,000	14.65	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		586.00000	607,000	14.65	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		24.00000	18,000	14.82	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		632.00000	653,000	14.82	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		33.00000	26,000	14.49	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		541.00000	561,000	14.49	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.64040	8.66770		14.13	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		272.00000	257,000	14.52	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		354.00000	367,000	14.52	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		255.00000	240,000	14.72	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		387.00000	400,000	14.72	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		291.00000	275,000	14.33	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		323.00000	335,000	14.33	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.76590	8.79430		15.09	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		552.00000	533,000	14.41	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		263.00000	273,000	14.41	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		527.00000	508,000	14.55	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		288.00000	298,000	14.55	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		579.00000	559,000	14.27	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		240.00000	249,000	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				393.07400	392.34400			0.00	0	0.00
GOVI	On 03/05/2012	GOVI		382.00	Call		103,440.00000	110,740,000		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		103,340.00000	110,640,000		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		103,540.00000	110,840,000		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				399.17000	397.83900			0.00	0	231.00
GOVI	On 02/08/2012	GOVI		390.00	Call		78,390.00000	91,700,000		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		78,290.00000	91,600,000		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		78,490.00000	91,800,000		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				405.21100	403.87500			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		18,750.00000	32,110,000		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		18,650.00000	32,010,000		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		18,850.00000	32,210,000		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			174.31500	174.17300			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			176.53800	176.61300			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			179.21000	179.29200			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			471.74400	471.74400			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			478.44800	478.44800			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			5.61000	5.62000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.62000	5.63000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.63000	5.65000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.64000	5.67000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.70000	5.72000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.81000	5.85000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.95000	6.01000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.11000	6.19000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.30000	6.39000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.50000	6.60000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.21060	6.30130		9.22	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		85.00000	50,000	9.87	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		84.00000	139,000	9.87	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		65.00000	37,000	10.19	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		114.00000	176,000	10.19	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		112.00000	66,000	9.55	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		61.00000	105,000	9.55	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.26930	6.35980		11.21	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		238.00000	185,000	11.21	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		121.00000	159,000	11.21	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		209.00000	160,000	11.21	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		142.00000	184,000	11.21	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		269.00000	212,000	11.21	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		102.00000	136,000	11.21	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.31620	6.40620		12.56	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		287.00000	240,000	12.65	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		218.00000	261,000	12.65	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		262.00000	220,000	12.77	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		243.00000	291,000	12.77	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		314.00000	262,000	12.55	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		195.00000	233,000	12.55	0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.35000	6.39100		2.93	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.25	Call		6,051.00000	6,189,000	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		6,209.00000	6,347,000	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		5,894.00000	6,031,000	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		475.00000	337,000	2.88	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	6.25	Call		0.00000	0,000	2.88	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	6.50	Call		368.00000	504,000	2.93	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	6.50	Put		2.00000	0,000	2.93	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	6.75	Call		1,200.00000	1,337,000	2.98	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	6.75	Put		0.00000	0,000	2.98	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	7.35	Call		3,171.00000	3,309,000	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	0.00	
R157 On	02/08/2012	Bond Future			6.39600	6.45700		2.61	187,543,815.00	1,500	14,845.00	

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		4,679.00000	4,868,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		2.00000	2,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,826.00000	5,015,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		2.00000	1,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,532.00000	4,721,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		3.00000	2,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put		1,231.00000	1,095,000	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Call		272.00000	326,000	2.55	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		827.00000	718,000	2.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		494.00000	575,000	2.59	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		810.00000	919,000	2.62	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		521.00000	441,000	2.62	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,693.00000	1,848,000	2.73	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		173.00000	138,000	2.73	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.42500	6.49100		3.11	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,955.00000	2,088,000	3.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		512.00000	456,000	3.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,058.00000	2,194,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		474.00000	421,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,855.00000	1,985,000	3.21	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		552.00000	494,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.45200	6.52200		2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,538.00000	1,643,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		950.00000	874,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,617.00000	1,725,000	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		901.00000	828,000	2.88	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,463.00000	1,566,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,004.00000	926,000	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			8.09000	8.12100		11.72	668,357,003.96	5,372	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		8,083.00000	8,383,000	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		8,519.00000	8,819,000	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		7,644.00000	7,945,000	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		2,164.00000	1,863,000	11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		0.00000	0,000	11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Put		63.00000	0,000	11.69	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		823.00000	1,060,000	11.69	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,585.00000	3,885,000	11.92	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		0.00000	0,000	11.92	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,760.00000	7,060,000	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	0.00
R186	On	02/08/2012	Bond Future			8.12400	8.19700		11.57	975,682,983.06	8,046	34,771.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,074.00000	6,609,000	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		992.00000	832,000	12.01	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,421.00000	6,968,000	12.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		895.00000	746,000	12.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,734.00000	6,256,000	11.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,098.00000	925,000	11.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		2,544.00000	2,223,000	11.57	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,045.00000	3,419,000	11.57	68,380.00	20	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,467.00000	5,978,000	11.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,190.00000	1,006,000	11.93	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		6,146.00000	5,612,000	11.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		896.00000	1,057,000	11.20	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		5,395.00000	4,893,000	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,147.00000	1,340,000	11.27	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,143.00000	6,681,000	12.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		972.00000	815,000	12.02	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		3,823.00000	3,407,000	11.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		1,934.00000	2,213,000	11.41	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		7,860.00000	8,451,000	12.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		582.00000	478,000	12.23	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		5,839.00000	5,318,000	11.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		991.00000	1,165,000	11.23	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		3,305.00000	3,698,000	11.61	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,334.00000	2,032,000	11.61	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.18600	8.26200		13.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,197.00000	7,666,000	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		2,775.00000	2,533,000	13.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,486.00000	7,965,000	13.75	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,624.00000	2,393,000	13.75	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,912.00000	7,371,000	13.69	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		2,932.00000	2,680,000	13.69	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.25300	8.33000		13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,463.00000	6,860,000	13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		4,925.00000	4,616,000	13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,714.00000	7,120,000	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		4,729.00000	4,429,000	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,222.00000	6,610,000	13.64	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,133.00000	4,815,000	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			215.78375	215.77947			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		779.00000	784,000		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		729.00000	734,000		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		829.00000	834,000		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			218.80428	218.80201			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		802.00000	804,000		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		752.00000	754,000		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		852.00000	854,000		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			260.36703	259.99414			0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Call		8,994.00000	9,367,000		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		8,944.00000	9,317,000		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		9,044.00000	9,417,000		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			257.99543	258.44707			25,799,543.00	100	1,389.00
R197	On	02/08/2012	Bond Future	257.00	Call		1,447.00000	995,000		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		1,397.00000	945,000		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		1,497.00000	1,045,000		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			5.71500	5.73500		2.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Call		4,912.00000	4,963,000	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		5,031.00000	5,081,000	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		4,794.00000	4,844,000	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			5.70400	5.74200		1.93	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,915.00000	4,002,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	1,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		4,023.00000	4,110,000	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		3,806.00000	3,893,000	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			5.64800	5.69000		2.10	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,799.00000	1,870,000	2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		154.00000	139,000	2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,884.00000	1,957,000	2.24	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		139.00000	125,000	2.24	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,715.00000	1,785,000	2.22	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		171.00000	154,000	2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.55200	5.59600		1.97	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,483.00000	1,540,000	2.04	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		313.00000	290,000	2.04	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,550.00000	1,609,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		291.00000	271,000	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		1,416.00000	1,473,000	2.03	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		335.00000	312,000	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			192.01497	191.84574			0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Call		1,846.00000	2,015,000		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		1,796.00000	1,965,000		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		1,896.00000	2,065,000		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			191.94661	191.77701			0.00	0	40,005.00
R202	On	02/08/2012	Bond Future	191.00	Call		777.00000	947,000		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		727.00000	897,000		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		827.00000	997,000		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			6.89000	6.91600		5.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		7,990.00000	8,109,000	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		8,197.00000	8,316,000	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		7,782.00000	7,901,000	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		15.00000	0,000	5.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		398.00000	502,000	5.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Put		0.00000	0,000	5.49	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		1,063.00000	1,182,000	5.49	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Call		2,407.00000	2,526,000	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	0.00
R203	On	03/05/2012	Bond Future	7.80	Call		3,948.00000	4,066,000	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	0.00
R203	On	02/08/2012	Bond Future			6.95000	6.98800		5.10	304,492,664.00	2,800	3,883.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,378.00000	6,542,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		15.00000	13,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,578.00000	6,742,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		13.00000	10,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		6,179.00000	6,342,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		19.00000	15,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,156.00000	2,031,000	4.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		443.00000	484,000	4.98	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,432.00000	1,331,000	5.06	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		827.00000	892,000	5.06	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,506.00000	1,603,000	5.16	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		801.00000	731,000	5.16	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,742.00000	2,873,000	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		320.00000	284,000	5.33	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.00200	7.04100		6.02	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,646.00000	3,764,000	6.21	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		736.00000	691,000	6.21	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,798.00000	3,919,000	6.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		686.00000	644,000	6.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,495.00000	3,611,000	6.19	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		787.00000	740,000	6.19	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.05900	7.09900		5.65	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,105.00000	1,155,000	5.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,511.00000	3,403,000	5.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,174.00000	1,227,000	5.49	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,377.00000	3,271,000	5.49	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,038.00000	1,086,000	5.47	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,648.00000	3,538,000	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			7.18000	7.21100		6.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		7,808.00000	7,973,000	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		8,049.00000	8,215,000	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		7,566.00000	7,731,000	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		1,131.00000	966,000	6.46	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		0.00000	0,000	6.46	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Call		2,821.00000	2,986,000	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	0.00
R204	On	02/08/2012	Bond Future			7.24000	7.28800		6.48	0.00	0	4,098.00
R204	On	02/08/2012	Bond Future	8.50	Call		6,070.00000	6,305,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		68.00000	56,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,297.00000	6,534,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		57.00000	47,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,842.00000	6,075,000	6.97	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		79.00000	65,000	6.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.29600	7.34600		7.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,194.00000	4,370,000	7.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,014.00000	942,000	7.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,369.00000	4,548,000	7.66	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		951.00000	882,000	7.66	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		4,022.00000	4,194,000	7.62	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,081.00000	1,004,000	7.62	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.35600	7.40700		7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,318.00000	4,478,000	7.54	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,541.00000	1,457,000	7.54	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,476.00000	4,639,000	7.56	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,469.00000	1,389,000	7.56	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		4,163.00000	4,320,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,616.00000	1,530,000	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			5.48000	5.50500		1.26	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		3,176.00000	3,217,000	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		3,254.00000	3,295,000	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		3,098.00000	3,139,000	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			5.46000	5.47700		1.11	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,427.00000	2,450,000	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		2,494.00000	2,518,000	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		2,359.00000	2,383,000	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			5.30500	5.32300		1.08	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		860.00000	877,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		78.00000	74,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		909.00000	926,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		70.00000	66,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		812.00000	829,000	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		88.00000	84,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.01100	5.02500		0.88	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		956.00000	967,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		77.00000	76,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		994.00000	1,005,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		71.00000	69,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		919.00000	929,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		85.00000	83,000	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			7.43000	7.48100		7.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,938.00000	7,230,000	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		7,199.00000	7,491,000	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		6,676.00000	6,969,000	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		268.00000	0,000	7.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		90.00000	115,000	7.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Put		1.00000	0,000	7.87	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		962.00000	1,253,000	7.87	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,914.00000	3,206,000	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	0.00
R207	On	03/05/2012	Bond Future	8.30	Call		4,550.00000	4,842,000	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	0.00

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			7.47700	7.56100		7.69	158,768,944.61	1,601	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,426.00000	6,870,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		94.00000	70,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,667.00000	7,114,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		80.00000	59,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		6,184.00000	6,625,000	8.26	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		108.00000	81,000	8.26	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.53500	7.62200		8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,522.00000	4,857,000	9.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,208.00000	1,072,000	9.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,708.00000	5,048,000	9.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,136.00000	1,006,000	9.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,339.00000	4,667,000	9.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,283.00000	1,141,000	9.05	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.59700	7.68800		8.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,688.00000	5,004,000	8.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,810.00000	1,650,000	8.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,857.00000	5,178,000	8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,728.00000	1,573,000	8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,522.00000	4,832,000	8.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		1,896.00000	1,730,000	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			7.52500	7.57100		9.11	408,383,497.44	4,266	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		8,333.00000	8,617,000	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		8,607.00000	8,892,000	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		8,057.00000	8,342,000	9.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		0.00000	0,000	9.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		479.00000	155,000	8.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		39.00000	0,000	8.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Put		7.00000	0,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		800.00000	1,077,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,902.00000	3,186,000	9.31	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		0.00000	0,000	9.31	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Call		4,662.00000	4,947,000	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	0.00
R208	On	02/08/2012	Bond Future			7.57100	7.64400		8.61	134,753,891.58	1,386	7,882.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,517.00000	6,928,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		139.00000	109,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,773.00000	7,187,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		120.00000	93,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,261.00000	6,668,000	9.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		160.00000	125,000	9.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,347.00000	3,022,000	8.34	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		624.00000	740,000	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		2,124.00000	1,870,000	8.48	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		1,251.00000	1,439,000	8.48	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		2,176.00000	2,439,000	8.64	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,242.00000	1,064,000	8.64	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		4,046.00000	4,401,000	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		482.00000	396,000	8.95	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.62800	7.70400		10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,626.00000	4,932,000	10.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,484.00000	1,342,000	10.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,820.00000	5,132,000	10.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,397.00000	1,261,000	10.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,435.00000	4,734,000	10.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,575.00000	1,426,000	10.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.68900	7.76700		9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		4,011.00000	4,269,000	9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,690.00000	2,501,000	9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		4,175.00000	4,440,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,574.00000	2,391,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,852.00000	4,105,000	9.85	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		2,813.00000	2,618,000	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			8.67000	8.69100		16.94	26,128,242.54	342	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,419.00000	2,588,000	17.21	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000	17.21	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,799.00000	2,968,000	17.26	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000	17.26	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,036.00000	2,205,000	17.16	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		0.00000	0,000	17.16	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.70400	8.76100		16.09	26,592,141.60	342	3,099.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,804.00000	5,132,000	16.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,081.00000	955,000	16.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,072.00000	5,409,000	16.72	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		985.00000	868,000	16.72	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,540.00000	4,859,000	16.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,184.00000	1,049,000	16.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.76500	8.82300		19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,878.00000	5,135,000	19.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,512.00000	3,312,000	19.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,088.00000	5,352,000	19.78	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,343.00000	3,151,000	19.78	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,671.00000	4,922,000	19.70	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,687.00000	3,481,000	19.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.82900	8.88900		19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,544.00000	5,799,000	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		4,693.00000	4,482,000	19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,746.00000	6,006,000	19.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,517.00000	4,311,000	19.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,349.00000	5,598,000	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		4,880.00000	4,662,000	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			142.66755	142.65362			0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Call		3,654.00000	3,668,000		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		3,604.00000	3,618,000		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		3,704.00000	3,718,000		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			144.66467	144.65194			0.00	0	925.00
R210	On	02/08/2012	Bond Future	143.00	Call		1,652.00000	1,665,000		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		1,602.00000	1,615,000		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		1,702.00000	1,715,000		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			119.64704	119.64053			0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,441.00000	1,447,000		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		1,391.00000	1,397,000		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		1,491.00000	1,497,000		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			119.92500	119.91949			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		81.00000	75,000		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		131.00000	125,000		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		31.00000	25,000		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			118.82171	118.81129			0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Call		3,511.00000	3,522,000		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		3,461.00000	3,472,000		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		3,561.00000	3,572,000		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			118.84914	118.94233			7,130,948.40	60	2,962.00
R212	On	02/08/2012	Bond Future	118.00	Call		942.00000	849,000		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		892.00000	799,000		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		992.00000	899,000		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			8.51500	8.53600		15.04	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,627.00000	5,801,000	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		6,000.00000	6,174,000	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		5,251.00000	5,425,000	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			8.56000	8.60800		14.27	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,793.00000	6,100,000	14.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		780.00000	694,000	14.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,090.00000	6,404,000	14.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		706.00000	626,000	14.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,501.00000	5,800,000	14.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		863.00000	768,000	14.73	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.62400	8.67200		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		5,604.00000	5,836,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,021.00000	2,864,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,835.00000	6,073,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		2,868.00000	2,718,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,376.00000	5,603,000	17.45	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,179.00000	3,018,000	17.45	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.69300	8.74200		16.96	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,268.00000	6,492,000	17.19	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,256.00000	4,089,000	17.19	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,487.00000	6,716,000	17.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,093.00000	3,932,000	17.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,052.00000	6,272,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,424.00000	4,254,000	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			8.71000	8.73600			0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Call		534.00000	753,000		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		617.00000	836,000		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		451.00000	670,000		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			8.74100	8.80300			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	492,000		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		25.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		58.00000	574,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	409,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		108.00000	0,000		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			1.23140	1.23510		13.88	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		867.00000	830,000	12.90	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		16.00000	16,000	12.90	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		443.00000	413,000	12.84	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		92.00000	99,000	12.84	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,356.00000	1,318,000	15.36	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		5.00000	4,000	15.36	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.24620	1.24990		15.18	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		661.00000	632,000	14.38	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		270.00000	278,000	14.38	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		422.00000	403,000	15.43	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		531.00000	549,000	15.43	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,006.00000	969,000	13.86	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		115.00000	115,000	13.86	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.26110	1.26500		15.77	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		806.00000	778,000	15.35	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		436.00000	447,000	15.35	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	566,000	16.29	0.00	0	0.00
YUAN/FO n 14/12/2012 Foreign Exchange Future	1.28	Put		716.00000	735,000	16.29	0.00	0	0.00
YUAN/FO n 14/12/2012 Foreign Exchange Future	1.18	Call		1,107.00000	1,069,000	14.62	0.00	0	0.00
YUAN/FO n 14/12/2012 Foreign Exchange Future	1.18	Put		237.00000	238,000	14.62	0.00	0	0.00
<b>Total for Derivatives :</b>							<b>3,922,489,465.49</b>	<b>38,139</b>	<b>1,094,376.00</b>

### i-Bonds

AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA04 On 22/03/2017 Spot Bond			100.00000	100.00000			0.00	0	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			44,700,000,000.00	447,000	14,523,000.00
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			0.00	0	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		20,000,000,000.00		200,000	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		1,000,000,000.00		10,000	10,000.00
ABL11B	On	29/09/2014			100.00000	100.00000		80,000,000,000.00		800,000	200,000.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000		80,000,000,000.00		800,000	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		2,600,000,000.00		26,000	15,000.00



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			80,000,000,000.00	800,000	200,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	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	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			25,200,000,000.00	252,000	6,921,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			18,100,000,000.00	181,000	6,785,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			12,800,000,000.00	128,000	4,559,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	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			15,000,000,000.00	150,000	7,874,000.00
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			4,900,000,000.00	49,000	14,023,000.00
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	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	100,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	100.00000			0.00	0	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			400,000,000.00	4,000	4,000.00
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			80,000,000,000.00	800,000	200,000.00
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
BAYA06	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA05	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	100.00000		20,400,000,000,000.00		204,000,000	54,000,000.00
BAYA22	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYB02	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
BAYB05	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP560	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP570	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP580	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
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
BD0206On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311LOn 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22BOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
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			19,100,000,000.00	191,000	3,589,000.00
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			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000		80,000,000,000.00		800,000	200,000.00
CBL05	On	02/11/2012			100.00000	100.00000		40,000,000,000.00		400,000	100,000.00
CBL06	On	02/11/2014			100.00000	100.00000		11,100,000,000.00		111,000	4,053,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			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
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			11,600,000,000.00	116,000	11,935,000.00
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			0.00	0	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 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
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		14,200,000,000,000.00		142,000,000	101,000,000.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLNF08	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000		8,600,000,000.00		86,000	2,247,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000		50,000,000.00		500,000	14,500,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			115,000,000,000.00	1,150,000	78,207,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			2,663,000,000,000.00	26,630,000	132,818,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			37,400,000,000,000.00	374,000,000	68,000,000.00
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			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			0.00	0	20,000,000.00
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			8,000,000,000.00	1,000,000	1,001,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ174L	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQ177L	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	100.00000			0.00	0	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		501,000,000,000.00		5,010,000	1,670,000.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			134,900,000,000.00	1,349,000	49,455,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			2,299,494,500,000.00	248,594,000	559,608,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			7,650,000,000.00	765,000	468,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			31,973,050,000.00	4,073,000	153,018,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			184,065,000,000.00	24,542,000	287,236,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			27,800,000,000.00	278,000	4,933,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	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		40,000,000,000.00	400,000,000.00	400,000	100,000.00
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

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

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

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

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			10,006,300,000,000.00	100,063,000	51,530,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			21,000,000,000.00	210,000	10,833,000.00
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			2,628,000,000.00	292,000	4,539,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			16,243,600,000.00	162,436	40,609.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	6,000,000.00
GRA29	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB87	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000		40,000,000,000.00		400,000	100,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
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		30,000,000,000.00		300,000	50,000.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		132,000,000,000.00		1,320,000	26,620,000.00
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		31,700,000,000.00		317,000	30,161,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			14,000,000,000,000.00	140,000,000	80,000,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	6,200,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			100,000,000,000.00	1,000,000	500,000.00
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
IND219	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	4,000,000.00
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		10,000,000,000,000.00		100,000,000	100,000,000.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000		900,000,000,000.00		9,000,000	9,000,000.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00

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		45,000,000,000,000.00	450,000,000	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			4,400,000,000.00	44,000	25,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	100,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			25,800,000,000.00	258,000	1,123,000.00
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			100,000,000,000.00	1,000,000	500,000.00
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			40,000,000,000.00	400,000	100,000.00
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			7,500,000,000,000.00	75,000,000	75,000,000.00
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			400,000,000,000.00	4,000,000	4,000,000.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
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			21,200,000,000,000.00	212,000,000	212,000,000.00
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		160,000,000,000.00	1,600,000,000.00	1,600,000	200,000.00
MBF02	On	16/04/2015			100.00000	100.00000		900,000,000,000.00	9,000,000,000.00	9,000,000	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			24,000,000.00	3,000	2,000.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	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			700,000,000.00	7,000	15,900,000.00
MTN02	On	13/07/2014			100.00000	100.00000			38,200,000,000.00	382,000	2,281,000.00
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			12,500,000,000.00	125,000	3,757,000.00
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			0.00	0	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			4,600,600,000,000.00	46,006,000	53,881,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			12,200,000,000.00	122,000	6,058,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			38,300,000,000.00	383,000	9,382,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	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			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00

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			23,100,000,000.00	231,000	14,714,000.00
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			61,600,000,000.00	616,000	7,516,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			14,900,000,000.00	149,000	78,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	82,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			89,600,000,000.00	896,000	5,296,000.00
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			38,600,000,000.00	386,000	94,583,000.00
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			20,000,000,000.00	200,000	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
PR2A2f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3f	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
PR2A9f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1f	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
PR2B2f	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
PR2B5f	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			6.33500	6.39000		125,998,988,513,160.00	19,889,343,096	13,971,783,120.00	
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			8.05000	8.12000			108,831,234,400,000.00	13,519,408,000	10,444,166,659.00
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			215.78376	215.74725			149,538,145,680.00	693,000	589,757,400.00
R197	On	07/12/2023	Spot Bond			1.88000	1.86000			246,531,920,000.00	131,134,000	528,788,764.00
R201	On	21/12/2014	Spot Bond			5.70000	5.73500			6,629,795,400,000.00	1,163,122,000	4,248,603,350.00
R202	On	07/12/2033	Spot Bond			2.23500	2.24000			300,966,217,500.00	134,660,500	1,829,689,000.00
R203	On	15/09/2017	Spot Bond			6.88000	6.91500			31,952,102,880,000.00	4,644,201,000	7,471,907,644.00
R204	On	21/12/2018	Spot Bond			7.16500	7.21000			25,145,129,224,115.00	3,509,438,831	6,112,764,232.00
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			5.49000	5.50500			12,539,928,600,000.00	2,284,140,000	3,467,639,000.00
R207	On	15/01/2020	Spot Bond			7.40000	7.48000			30,635,434,640,000.00	4,139,923,600	6,944,250,307.00
R208	On	31/03/2021	Spot Bond			7.50000	7.57000			79,745,706,817,500.00	10,632,760,909	10,084,637,000.00
R209	On	31/03/2036	Spot Bond			8.63500	8.69000			34,109,812,935,000.00	3,950,181,000	9,316,836,000.00
R210	On	31/03/2028	Spot Bond			2.21000	2.21000			290,008,576,000.00	131,225,600	902,659,600.00
R211	On	31/01/2017	Spot Bond			0.62000	0.62000			64,356,000.00	103,800	2,327,750,000.00

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			1.84000	1.83000			298,039,520,000.00	161,978,000	826,423,412.00
R213	On	28/02/2031	Spot Bond			8.49000	8.53500			19,049,618,337,000.00	2,243,771,300	1,904,693,300.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			11,888,246,500,000.00	1,828,961,000	4,013,447,000.00
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	2,000,000.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			13,200,000,000.00	132,000	17,565,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			21,800,000,000.00	218,000	2,504,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			8,700,000,000.00	87,000	6,943,000.00
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			0.00	0	0.00
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			12,400,000,000.00	124,000	61,000.00
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			22,400,000,000.00	224,000	2,808,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	4,000,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	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			0.00	0	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			600,000,000.00	6,000	6,000.00
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			600,000,000,000.00	6,000,000	2,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		300,000,000	3,000,000.00	3,000,000	3,000,000.00
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
SYN90	On	03/07/2012			100.00000	100.00000			2,000,000,000,000.00	20,000,000	20,000,000.00
SYN91	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
SYN91	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN91	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN91	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN91	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN91	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
SYN91	On	03/08/2012			100.00000	100.00000			40,400,000,000,000.00	404,000,000	202,000,000.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			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
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
TH9A10	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	100,000.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000		80,000,000,000.00		800,000	200,000.00
THE9A8	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A9	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			14,100,000,000.00	141,000	3,066,000.00
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			41,400,000,000.00	414,000	1,023,209,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			5,312,800,000,000.00	53,128,000	248,444,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	95,370,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	166,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			51,200,000,000.00	512,000	24,265,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
TSP130	On	18/10/2012			100.00000	100.00000		54,000,000,000,000.00		540,000,000	320,000,000.00
TSP131	On	03/05/2013			100.00000	100.00000		3,000,000,000,000.00		30,000,000	20,000,000.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VKE01	On	08/05/2015	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			49,300,000.00	493,000	58,381,000.00
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			0.00	0	33,000,000.00
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>796,717,725,131,955.00</b>	<b>71,708,042,072</b>	<b>94,483,005,875.00</b>
<b>Grand Total:</b>							<b>796,721,647,621,421.00</b>	<b>1,708,080,211</b>	<b>94,484,100,251.00</b>