



# Daily MTM Report

Daily summary for: 05/06/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 18/06/2012 Foreign Exchange Future			8.46080	8.50500		20.19	128,138,816.00	15,145	273,661.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,255.00000	1,211,000	26.05	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		0.00000	0,000	26.05	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		1,205.00000	1,161,000	25.82	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		0.00000	0,000	25.82	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,305.00000	1,261,000	26.27	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		0.00000	0,000	26.27	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		416.00000	374,000	17.95	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		11.00000	13,000	17.95	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	0,000	28.30	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,755.00000	1,711,000	28.30	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		139.00000	114,000	20.73	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		134.00000	153,000	20.73	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		87.00000	69,000	22.35	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		232.00000	258,000	22.35	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		63.00000	49,000	23.43	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		308.00000	338,000	23.43	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,505.00000	1,461,000	27.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	27.17	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		1,006.00000	961,000	24.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		1.00000	0,000	24.92	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		512.00000	467,000	18.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		7.00000	6,000	18.39	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		330.00000	291,000	18.59	0.00	0	7,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		25.00000	30,000	18.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		757.00000	713,000	22.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		2.00000	2,000	22.19	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		391.00000	424,000	24.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		46.00000	35,000	24.51	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		807.00000	763,000	22.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		2.00000	2,000	22.95	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		759.00000	799,000	28.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		14.00000	10,000	28.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		190.00000	159,000	19.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		85.00000	98,000	19.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,455.00000	1,411,000	26.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		0.00000	0,000	26.95	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		2.00000	1,000	23.71	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		857.00000	812,000	23.71	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		708.00000	664,000	21.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		3.00000	3,000	21.43	0.00	0	200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Call		609.00000	565,000	19.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Put		4.00000	4,000	19.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		1,795.00000	1,839,000	33.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		0.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.57240	8.61670		20.91	9,763,963.60	1,139	105,163.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,430.00000	1,387,000	19.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		13.00000	15,000	19.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,382.00000	1,339,000	19.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		15.00000	17,000	19.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,479.00000	1,436,000	19.44	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		12.00000	14,000	19.44	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		17.00000	20,000	19.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,334.00000	1,292,000	19.01	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		722.00000	756,000	23.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		239.00000	228,000	23.54	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		797.00000	763,000	18.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		80.00000	91,000	18.31	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		390.00000	373,000	21.15	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		373.00000	401,000	21.15	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		801.00000	836,000	24.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		218.00000	208,000	24.02	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		503.00000	533,000	22.10	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		320.00000	305,000	22.10	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		963.00000	923,000	17.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		46.00000	51,000	17.84	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		262.00000	286,000	20.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		479.00000	458,000	20.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		651.00000	621,000	18.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		134.00000	149,000	18.78	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		1,146.00000	1,104,000	18.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		29.00000	32,000	18.42	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,239.00000	1,197,000	18.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		22.00000	25,000	18.72	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		469.00000	498,000	21.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		336.00000	320,000	21.87	0.00	0	29,600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		432.00000	413,000	20.67	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		315.00000	341,000	20.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call		722.00000	690,000	18.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put		105.00000	118,000	18.55	0.00	0	3,925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call		558.00000	534,000	19.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put		191.00000	212,000	19.49	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put		883.00000	918,000	24.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call		200.00000	190,000	24.50	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put		646.00000	679,000	23.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call		263.00000	251,000	23.06	0.00	0	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.67150	8.71560		20.91	30,350,250.00	3,500	31,589.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,115.00000	1,078,000	18.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		99.00000	107,000	18.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,075.00000	1,037,000	18.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		109.00000	116,000	18.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,157.00000	1,119,000	18.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		91.00000	98,000	18.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		174.00000	191,000	18.62	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		890.00000	862,000	18.62	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		791.00000	823,000	22.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		407.00000	394,000	22.72	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		709.00000	690,000	19.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		293.00000	319,000	19.62	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		458.00000	488,000	20.91	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		574.00000	559,000	20.91	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		719.00000	751,000	22.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		435.00000	422,000	22.35	0.00	0	5,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.77290	8.81810		21.08	0.00	0	12,490.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,079.00000	1,049,000	18.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		211.00000	226,000	18.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,047.00000	1,018,000	18.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		229.00000	245,000	18.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,111.00000	1,081,000	18.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		193.00000	208,000	18.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		845.00000	873,000	22.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		563.00000	546,000	22.13	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		986.00000	958,000	18.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		268.00000	285,000	18.77	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.97590	9.02150		21.44	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		962.00000	941,000	21.38	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	13/12/2013	Foreign Exchange Future	8.98	Put		918.00000	943,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		945.00000	924,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		951.00000	976,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		978.00000	958,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		884.00000	910,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,390.00000	1,362,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		369.00000	386,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		934.00000	958,000	21.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		955.00000	934,000	21.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.69800	9.74090		22.62	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,881.00000	1,857,000	20.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		640.00000	659,000	20.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,858.00000	1,834,000	20.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		667.00000	686,000	20.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,905.00000	1,881,000	20.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		614.00000	633,000	20.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		404.00000	421,000	19.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,145.00000	2,119,000	19.05	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.77210	10.81500		23.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,547.00000	2,519,000	21.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		932.00000	947,000	21.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,526.00000	2,498,000	21.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		961.00000	976,000	21.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,569.00000	2,541,000	21.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		904.00000	919,000	21.65	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			8.46080	8.50500		20.19	42,304.00	5	802.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		22,025.00000	18,690,000	19.55	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		6,525.00000	7,610,000	19.55	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		18,989.00000	15,881,000	19.87	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		8,489.00000	9,801,000	19.87	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		25,374.00000	21,828,000	19.23	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		4,874.00000	5,748,000	19.23	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.57240	8.61670		20.91	257,172.00	30	42.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		100,749.00000	96,692,000	17.99	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		4,119.00000	4,492,000	17.99	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		96,252.00000	92,234,000	17.84	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		4,622.00000	5,034,000	17.84	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		105,295.00000	101,203,000	18.13	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		3,665.00000	4,003,000	18.13	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.67150	8.71560		20.91	0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		97,782.00000	94,806,000	18.33	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		13,542.00000	14,976,000	18.33	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		94,244.00000	91,338,000	18.44	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		15,004.00000	16,508,000	18.44	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		101,575.00000	98,367,000	18.21	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		12,335.00000	13,537,000	18.21	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			13.00220	13.08210		17.05	208,035.20	16	67,609.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		1,236.00000	1,155,000	23.12	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		4.00000	3,000	23.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,187.00000	1,106,000	22.69	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		5.00000	4,000	22.69	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,286.00000	1,205,000	23.54	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		4.00000	3,000	23.54	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,982.00000	1,902,000	24.53	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		0.00000	0,000	24.53	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		22.00000	29,000	18.45	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		604.00000	531,000	18.45	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.16910	13.24940		17.82	329,227.50	25	5,061.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		434.00000	401,000	18.71	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		635.00000	682,000	18.71	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		417.00000	386,000	18.86	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		668.00000	717,000	18.86	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		451.00000	417,000	18.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		602.00000	648,000	18.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,926.00000	1,848,000	17.73	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		27.00000	29,000	17.73	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.31870	13.39930		18.15	0.00	0	700.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,196.00000	1,135,000	16.23	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		247.00000	267,000	16.23	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,163.00000	1,103,000	16.31	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		264.00000	285,000	16.31	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,230.00000	1,168,000	16.15	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		231.00000	250,000	16.15	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			0.10760	0.10870		24.64	0.00	0	520.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		241.00000	177,000	24.17	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		171.00000	217,000	24.17	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		19.00000	10,000	27.97	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		949.00000	1,050,000	27.97	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,073.00000	963,000	23.93	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		3.00000	3,000	23.93	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10910	0.11020		24.28	0.00	0	3,329.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,753.00000	1,651,000	21.20	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		33.00000	41,000	21.20	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		950.00000	874,000	22.68	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		230.00000	264,000	22.68	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,727.00000	2,618,000	24.20	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		7.00000	8,000	24.20	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11060	0.11170		23.24	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,916.00000	1,819,000	20.68	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		86.00000	99,000	20.68	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		1,167.00000	1,096,000	21.86	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		337.00000	376,000	21.86	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,849.00000	2,741,000	21.51	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		19.00000	21,000	21.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.53850	10.62740		15.93	0.00	0	47,132.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		275.00000	207,000	16.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		48.00000	69,000	16.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		239.00000	175,000	15.99	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		62.00000	87,000	15.99	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		314.00000	242,000	16.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		37.00000	54,000	16.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		27.00000	42,000	16.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		354.00000	280,000	16.07	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		829.00000	741,000	18.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		2.00000	3,000	18.07	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		1,028.00000	939,000	19.89	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		1.00000	1,000	19.89	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,178.00000	1,089,000	20.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		1.00000	1,000	20.92	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		780.00000	691,000	17.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		3.00000	3,000	17.61	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		6.00000	9,000	16.22	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		583.00000	497,000	16.22	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		99.00000	133,000	15.93	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		176.00000	121,000	15.93	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.68760	10.77860		17.32	18,596,424.00	1,740	17,046.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		421.00000	378,000	17.42	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		368.00000	416,000	17.42	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		400.00000	360,000	17.62	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		397.00000	448,000	17.62	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		442.00000	398,000	17.24	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		339.00000	386,000	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,349.00000	1,262,000	15.45	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		20.00000	24,000	15.45	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		1,065.00000	985,000	14.70	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		36.00000	47,000	14.70	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		725.00000	789,000	19.45	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call		254.00000	227,000	19.45	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call		706.00000	643,000	15.54	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put		127.00000	155,000	15.54	0.00	0	1,500.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.82580	10.91850		17.87	0.00	0	20,612.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		806.00000	750,000	16.39	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		278.00000	314,000	16.39	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		779.00000	725,000	16.55	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		301.00000	339,000	16.55	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		834.00000	777,000	16.23	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		256.00000	291,000	16.23	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.23660	11.33730		18.21	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		958.00000	914,000	18.58	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,114.00000	1,170,000	18.58	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		941.00000	898,000	18.66	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,147.00000	1,204,000	18.66	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		975.00000	931,000	18.51	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,081.00000	1,137,000	18.51	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			434.93000	434.71100			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			441.20600	441.00200			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	02/08/2012	Index Future			394.03200	393.73100			0.00	0	1,004.00
ALBI	On	01/11/2012	Index Future			399.71800	399.42900			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.47350	8.51770		20.82	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Call		189.00000	168,000	21.25	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Put		171.00000	195,000	21.25	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Call		185.00000	164,000	21.33	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Put		177.00000	201,000	21.33	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Call		193.00000	172,000	21.16	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Put		165.00000	189,000	21.16	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put		63.00000	77,000	19.63	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call		331.00000	300,000	19.63	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call		1,119.00000	1,075,000	22.75	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Put		1.00000	2,000	22.75	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.23220	8.26200		15.20	197,572.80	24	13,546.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		614.00000	585,000	19.45	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		2.00000	3,000	19.45	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		565.00000	535,000	18.70	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		3.00000	3,000	18.70	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.60	Call		664.00000	634,000	20.20	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.60	Put		2.00000	2,000	20.20	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.27650	8.30980		16.05	57,935.50	7	3,154.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.24	Call		322.00000	302,000	16.02	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.24	Put		249.00000	262,000	16.02	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.29	Call		296.00000	278,000	16.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		273.00000	288,000	16.04	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		348.00000	328,000	16.01	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		225.00000	238,000	16.01	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.32130	8.35750		16.08	0.00	0	2,050.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		526.00000	503,000	15.85	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		258.00000	271,000	15.85	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		499.00000	477,000	15.90	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		281.00000	295,000	15.90	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		555.00000	531,000	15.79	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		237.00000	249,000	15.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.55960	9.59900		17.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,586.00000	2,548,000	16.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		287.00000	288,000	16.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,544.00000	2,506,000	16.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		295.00000	296,000	16.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,628.00000	2,591,000	16.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		279.00000	281,000	16.98	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.14160	8.16720		14.05	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		99.00000	82,000	14.05	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		82.00000	90,000	14.05	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		77.00000	63,000	14.44	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		110.00000	121,000	14.44	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		128.00000	109,000	14.17	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		61.00000	67,000	14.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.23310	8.25930		14.36	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		607.00000	585,000	13.91	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		56.00000	61,000	13.91	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		566.00000	545,000	13.87	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		65.00000	71,000	13.87	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		649.00000	627,000	13.96	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		48.00000	53,000	13.96	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.31490	8.34260		14.64	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		666.00000	646,000	14.15	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		127.00000	135,000	14.15	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		629.00000	610,000	14.10	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		140.00000	149,000	14.10	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		704.00000	684,000	14.19	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		115.00000	123,000	14.19	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.41820	0.43550			0.00	0	2,835.00
CF CANOn	18/06/2012	Can-Do Future				0.00000			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00060	0.00070			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.02350	0.02030			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future				0.00000			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.78210	8.85290		18.12	2,274,563.90	259	30,326.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		52.00000	35,000	20.76	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		299.00000	353,000	20.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		44.00000	28,000	21.20	0.00	0	0.00	
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		341.00000	396,000	21.20	0.00	0	0.00	
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		63.00000	42,000	20.32	0.00	0	0.00	
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		260.00000	310,000	20.32	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future			8.91980	8.99140		18.84	0.00	0	50.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		476.00000	435,000	18.25	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		235.00000	265,000	18.25	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		451.00000	411,000	18.45	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		260.00000	291,000	18.45	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		502.00000	460,000	18.06	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		211.00000	240,000	18.06	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future			9.04970	9.12230		20.57	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		848.00000	799,000	18.85	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		231.00000	255,000	18.85	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		816.00000	768,000	18.92	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		249.00000	274,000	18.92	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		880.00000	830,000	18.78	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put		213.00000	236,000	18.78	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry			8.47470	8.51900		20.91	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.75	Call		775.00000	732,000	20.05	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.75	Put		6.00000	7,000	20.05	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.76	Call		765.00000	722,000	20.00	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.76	Put		6.00000	7,000	20.00	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.74	Call		784.00000	741,000	20.11	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	7.74	Put		5.00000	6,000	20.11	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		1,120.00000	1,076,000	22.53	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		1.00000	1,000	22.53	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		66.00000	79,000	19.72	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		335.00000	304,000	19.72	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		804.00000	761,000	20.21	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		5.00000	6,000	20.21	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		180.00000	204,000	21.41	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		189.00000	169,000	21.41	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.51460	8.55870		20.76	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		782.00000	743,000	17.85	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		23.00000	28,000	17.85	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		773.00000	734,000	17.87	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		24.00000	29,000	17.87	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		791.00000	752,000	17.82	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		22.00000	27,000	17.82	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		1,166.00000	1,122,000	19.33	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		7.00000	7,000	19.33	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		128.00000	143,000	19.41	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		437.00000	408,000	19.41	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call		855.00000	814,000	17.65	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		16.00000	19,000	17.65	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put		253.00000	274,000	20.83	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call		302.00000	279,000	20.83	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.55250	8.59690		21.03	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Any day expiry	7.85	Call		804.00000	767,000	18.20	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		57.00000	65,000	18.20	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		796.00000	759,000	18.23	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		59.00000	67,000	18.23	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		812.00000	775,000	18.18	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		55.00000	63,000	18.18	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,214.00000	1,171,000	19.01	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		17.00000	19,000	19.01	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		172.00000	192,000	19.57	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		519.00000	494,000	19.57	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		915.00000	874,000	17.88	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		38.00000	42,000	17.88	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put		301.00000	326,000	20.84	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		388.00000	368,000	20.84	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.58480	8.62910		21.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		819.00000	786,000	18.38	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		90.00000	101,000	18.38	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		812.00000	778,000	18.41	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		93.00000	103,000	18.41	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		827.00000	793,000	18.36	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		88.00000	98,000	18.36	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,256.00000	1,214,000	18.63	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		27.00000	29,000	18.63	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		203.00000	224,000	19.49	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		582.00000	559,000	19.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	7.72	Call		967.00000	927,000	18.06	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put		58.00000	62,000	18.06	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put		335.00000	360,000	20.72	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		454.00000	435,000	20.72	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.62210	8.66630		21.02	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		881.00000	850,000	18.40	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		115.00000	128,000	18.40	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		874.00000	842,000	18.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		118.00000	130,000	18.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		889.00000	857,000	18.37	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		113.00000	125,000	18.37	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,305.00000	1,263,000	18.26	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		39.00000	41,000	18.26	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		235.00000	257,000	19.45	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		651.00000	629,000	19.45	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		1,023.00000	986,000	18.06	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put		77.00000	84,000	18.06	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call		524.00000	507,000	20.62	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		368.00000	395,000	20.62	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.65600	8.70010		21.13	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call		588.00000	571,000	20.47	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		388.00000	415,000	20.47	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call		584.00000	567,000	20.52	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put		394.00000	421,000	20.52	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		592.00000	575,000	20.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	8.49	Put		382.00000	409,000	20.43	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call		1,076.00000	1,040,000	18.17	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put		96.00000	104,000	18.17	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.68550	8.72990		21.16	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		638.00000	619,000	20.32	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		408.00000	434,000	20.32	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		633.00000	615,000	20.36	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		413.00000	440,000	20.36	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		642.00000	624,000	20.28	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		402.00000	429,000	20.28	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		1,121.00000	1,085,000	18.17	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		111.00000	120,000	18.17	0.00	0	7,530.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			9.56600	9.57800			0.00	0	4,220.00
ES33	On	02/08/2012	Bond Future	9.50	Call		0.00000	0,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.50	Put		600.00000	508,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.51	Call		0.00000	0,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.51	Put		523.00000	431,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.49	Call		0.00000	0,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.49	Put		678.00000	586,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.66600	9.67700			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	01/11/2012	Bond Future	9.50	Call		0.00000	0,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.50	Put		1,348.00000	1,266,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.51	Call		0.00000	0,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.51	Put		1,271.00000	1,188,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.49	Call		0.00000	0,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.49	Put		1,426.00000	1,343,000		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			395.16600	394.86100			0.00	0	236.00
GOVI	On	02/08/2012	GOVI	390.00	Call		48,610.00000	51,660,000		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		48,510.00000	51,560,000		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		48,710.00000	51,760,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			400.86700	400.57600			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		14,240.00000	11,330,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		14,340.00000	11,430,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		14,140.00000	11,230,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			173.92600	173.54000			0.00	0	586.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	01/11/2012	Index Future			176.43600	176.05100			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			471.63900	471.63900			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.59000	5.59000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.55000	5.54000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.47000	5.47000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.39000	5.41000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.32000	5.36000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.31000	5.36000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.31000	5.36000			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.34000	5.38000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.41000	5.46000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.56000	5.62000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.74000	5.80000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.93000	5.98000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.37780	6.43700		16.22	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			166.00000	122,000	16.15	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			29.00000	44,000	16.15	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call			131.00000	92,000	16.18	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put			44.00000	64,000	16.18	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call			204.00000	157,000	16.11	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put			17.00000	29,000	16.11	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future				6.43770	6.49700		14.46	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call			349.00000	307,000	14.38	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put			95.00000	112,000	14.38	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call			315.00000	276,000	14.40	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put			111.00000	131,000	14.40	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call			384.00000	340,000	14.35	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put			80.00000	95,000	14.35	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future				6.48000	6.54140		16.47	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call			414.00000	379,000	16.32	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put			210.00000	236,000	16.32	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call			387.00000	353,000	16.37	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put			233.00000	260,000	16.37	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call			444.00000	406,000	16.27	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put			190.00000	213,000	16.27	0.00	0	0.00
R157 On	02/08/2012	Bond Future				6.37300	6.40000		2.57	0.00	0	15,070.00
R157 On	02/08/2012	Bond Future	8.00	Call			4,854.00000	4,938,000	2.81	0.00	0	0.00
R157 On	02/08/2012	Bond Future	8.00	Put			0.00000	0,000	2.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.05	Call		5,002.00000	5,086,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		0.00000	0,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,706.00000	4,790,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		0.00000	0,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put		990.00000	926,000	2.51	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Call		208.00000	228,000	2.51	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		593.00000	544,000	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		437.00000	472,000	2.55	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		783.00000	834,000	2.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		317.00000	284,000	2.58	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,762.00000	1,837,000	2.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		64.00000	55,000	2.68	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.43000	6.45800		2.86	0.00	0	100.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,875.00000	1,933,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		337.00000	315,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,984.00000	2,044,000	2.98	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		306.00000	286,000	2.98	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,768.00000	1,825,000	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		371.00000	348,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.48400	6.51600		2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,467.00000	1,514,000	2.85	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		864.00000	828,000	2.85	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,546.00000	1,594,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		814.00000	780,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,390.00000	1,435,000	2.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.70	Put		915.00000	878,000	2.84	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.44200	8.44800		11.40	0.00	0	34,789.00
R186	On	02/08/2012	Bond Future	8.75	Call		3,815.00000	3,838,000	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,079.00000	1,047,000	11.63	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,133.00000	4,157,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		953.00000	921,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		3,509.00000	3,529,000	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,219.00000	1,184,000	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,195.00000	3,144,000	11.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		1,350.00000	1,354,000	11.24	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		3,272.00000	3,290,000	11.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,342.00000	1,304,000	11.55	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,781.00000	7,723,000	10.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		184.00000	182,000	10.86	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,872.00000	6,815,000	10.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		278.00000	276,000	10.93	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		3,878.00000	3,901,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,053.00000	1,021,000	11.64	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,891.00000	4,834,000	11.08	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		656.00000	654,000	11.08	0.00	0	1,099.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	9.00	Call		5,493.00000	5,526,000	11.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		561.00000	539,000	11.86	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		7,412.00000	7,355,000	10.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		218.00000	216,000	10.89	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		1,532.00000	1,537,000	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,907.00000	2,857,000	11.27	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.52400	8.53000		13.06	0.00	0	100.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,096.00000	5,115,000	13.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,132.00000	3,097,000	13.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,359.00000	5,379,000	13.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,956.00000	2,921,000	13.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		4,839.00000	4,857,000	13.24	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,317.00000	3,281,000	13.24	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call		5,466.00000	5,487,000	13.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put		2,887.00000	2,854,000	13.34	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put		8,193.00000	8,142,000	12.69	0.00	0	0.00
R186	On	01/11/2012	Bond Future	7.82	Call		1,516.00000	1,519,000	12.69	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.61000	8.61700		13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		4,802.00000	4,822,000	13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,844.00000	5,802,000	13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,021.00000	5,041,000	13.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,616.00000	5,574,000	13.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		4,595.00000	4,614,000	13.77	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		6,086.00000	6,043,000	13.77	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			219.24443	219.20379			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		1,204.00000	1,244,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Call		1,154.00000	1,194,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Call		1,254.00000	1,294,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			255.95595	256.12107			0.00	0	1,839.00
R197	On	02/08/2012	Bond Future	257.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		879.00000	1,044,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put		929.00000	1,094,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put		829.00000	994,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.54500	5.60400		1.91	0.00	0	2,666.00
R201	On	02/08/2012	Bond Future	7.50	Call		4,230.00000	4,365,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.55	Call		4,339.00000	4,474,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		4,121.00000	4,256,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.50600	5.57000		1.94	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,954.00000	2,074,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		63.00000	51,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		2,047.00000	2,168,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		55.00000	44,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,863.00000	1,981,000	2.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		72.00000	58,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.42100	5.49600		1.91	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,567.00000	1,674,000	1.98	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		216.00000	188,000	1.98	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,638.00000	1,747,000	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		198.00000	172,000	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,497.00000	1,602,000	1.97	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		235.00000	204,000	1.97	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/08/2012	Bond Future			186.90789	185.98004			0.00	0	45,107.00
R202	On	02/08/2012	Bond Future	191.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put		5,020.00000	4,092,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/08/2012	Bond Future	191.05	Put		5,070.00000	4,142,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Put		4,970.00000	4,042,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.03200	7.06400		4.94	0.00	0	3,541.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,034.00000	6,173,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		2.00000	2,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,236.00000	6,375,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		2.00000	2,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,833.00000	5,971,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		4.00000	3,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,233.00000	2,114,000	4.82	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		188.00000	209,000	4.82	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,403.00000	1,306,000	4.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		466.00000	508,000	4.90	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,067.00000	1,142,000	5.01	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		693.00000	629,000	5.01	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,300.00000	2,412,000	5.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		209.00000	182,000	5.18	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.10800	7.14100		5.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,144.00000	3,242,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		650.00000	611,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,296.00000	3,396,000	6.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		601.00000	564,000	6.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.70	Call		2,994.00000	3,089,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		702.00000	660,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.18700	7.22300		5.39	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		781.00000	817,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,677.00000	3,571,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		839.00000	878,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,532.00000	3,429,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		725.00000	760,000	5.26	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,825.00000	3,718,000	5.26	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.35500	7.37600		6.28	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,575.00000	5,679,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		24.00000	21,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,808.00000	5,913,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		19.00000	17,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,343.00000	5,446,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		31.00000	27,000	6.85	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.43300	7.45400		7.10	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,562.00000	3,630,000	7.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		916.00000	880,000	7.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,735.00000	3,806,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		850.00000	818,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,391.00000	3,458,000	7.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	7.95	Put		983.00000	947,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.51300	7.53600		7.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,750.00000	3,816,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,585.00000	1,542,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,902.00000	3,969,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,507.00000	1,465,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,600.00000	3,665,000	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,665.00000	1,622,000	7.48	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.25100	5.30100		1.06	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,672.00000	2,742,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,739.00000	2,809,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,604.00000	2,674,000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.18	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.11500	5.17100		0.96	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		984.00000	1,044,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		26.00000	20,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		1,038.00000	1,098,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		22.00000	17,000	1.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future	5.95	Call		932.00000	991,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		31.00000	25,000	1.03	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.82600	4.90200		0.82	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		1,040.00000	1,101,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		50.00000	42,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		1,080.00000	1,142,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		45.00000	38,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		1,001.00000	1,061,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		56.00000	46,000	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.68800	7.69500		7.50	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,637.00000	5,672,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		45.00000	41,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,883.00000	5,919,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		36.00000	34,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,391.00000	5,425,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		55.00000	50,000	8.12	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.76900	7.77500		8.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,678.00000	3,693,000	8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,184.00000	1,167,000	8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,858.00000	3,873,000	8.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,106.00000	1,089,000	8.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,501.00000	3,515,000	8.78	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,266.00000	1,248,000	8.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future			7.85400	7.86000		8.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,944.00000	3,958,000	8.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,958.00000	1,941,000	8.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,104.00000	4,118,000	9.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,867.00000	1,850,000	9.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,787.00000	3,801,000	8.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,053.00000	2,036,000	8.94	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.78400	7.79500		8.39	0.00	0	9,382.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,553.00000	5,612,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		79.00000	73,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,814.00000	5,874,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		65.00000	60,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,292.00000	5,350,000	9.09	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		95.00000	87,000	9.09	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,830.00000	3,768,000	8.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		203.00000	206,000	8.11	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,363.00000	2,307,000	8.27	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		586.00000	596,000	8.27	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,311.00000	1,333,000	8.43	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,281.00000	1,238,000	8.43	0.00	0	1,150.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.25	Call		3,061.00000	3,105,000	8.76	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		401.00000	380,000	8.76	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.86200	7.87200		9.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,666.00000	3,696,000	10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,505.00000	1,477,000	10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,852.00000	3,883,000	10.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,410.00000	1,383,000	10.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,483.00000	3,513,000	10.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,604.00000	1,576,000	10.22	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.94200	7.95400		9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,219.00000	3,249,000	9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,960.00000	2,922,000	9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,370.00000	3,400,000	9.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,831.00000	2,793,000	9.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,075.00000	3,104,000	9.84	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,098.00000	3,059,000	9.84	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.95100	8.96200		15.72	279,921,015.92	3,692	27,737.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,187.00000	3,230,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,031.00000	990,000	16.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.30	Call		3,439.00000	3,485,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		919.00000	881,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		2,942.00000	2,983,000	15.97	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,153.00000	1,110,000	15.97	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.02600	9.03700		18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,422.00000	3,453,000	18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,703.00000	3,650,000	18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		3,612.00000	3,644,000	18.93	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,514.00000	3,463,000	18.93	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,241.00000	3,271,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,903.00000	3,850,000	18.83	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.10400	9.11500		19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,322.00000	4,354,000	19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,187.00000	5,137,000	19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,504.00000	4,537,000	19.22	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,991.00000	4,942,000	19.22	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,149.00000	4,180,000	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,395.00000	5,344,000	19.14	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/08/2012	Bond Future			141.54357	140.77782			0.00	0	925.00
R210	On	02/08/2012	Bond Future	143.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put		2,222.00000	1,456,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		2,272.00000	1,506,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Put		2,172.00000	1,406,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			119.82873	119.69556			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		304.00000	171,000		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		354.00000	221,000		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		254.00000	121,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			117.33140	117.15053			0.00	0	2,962.00
R212	On	02/08/2012	Bond Future	118.00	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put		849.00000	669,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Put		899.00000	719,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put		799.00000	619,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.85300	8.85900		14.05	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		3,803.00000	3,825,000	14.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		804.00000	779,000	14.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,082.00000	4,105,000	14.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		712.00000	687,000	14.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		3,532.00000	3,551,000	14.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		908.00000	879,000	14.27	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.93300	8.93900		16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		3,847.00000	3,860,000	16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,375.00000	3,342,000	16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,053.00000	4,067,000	16.90	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,198.00000	3,165,000	16.90	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		3,650.00000	3,662,000	16.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,565.00000	3,530,000	16.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.01900	9.02500		17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		4,701.00000	4,715,000	17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,892.00000	4,860,000	17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		4,895.00000	4,910,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,704.00000	4,674,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		4,516.00000	4,530,000	17.06	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,092.00000	5,060,000	17.06	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2012	Bond Future			8.97400	8.98500			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		1,508.00000	1,419,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		1,425.00000	1,337,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,591.00000	1,502,000		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			1.32830	1.33600		20.62	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,860.00000	1,783,000	26.53	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		0.00000	0,000	26.53	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		1,364.00000	1,287,000	25.87	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		4.00000	4,000	25.87	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		2,360.00000	2,283,000	27.18	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000	27.18	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.34360	1.35170		21.16	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		1,501.00000	1,433,000	19.14	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		92.00000	105,000	19.14	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		1,113.00000	1,056,000	19.66	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		204.00000	228,000	19.66	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,951.00000	1,876,000	19.57	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		42.00000	48,000	19.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.35790	1.36620		21.06	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		1,617.00000	1,556,000	19.54	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		235.00000	257,000	19.54	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		1,275.00000	1,226,000	19.97	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		393.00000	427,000	19.97	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		2,009.00000	1,940,000	19.21	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		127.00000	141,000	19.21	0.00	0	0.00

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**Total for Derivatives :** **470,137,280.42**      **25,582**      **1,449,723.00**

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**i-Bonds**

AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			740,000,000,000.00	148,000,000	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			197,800,000,000.00	1,978,000	15,899,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			578,200,000,000.00	5,782,000	9,691,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	52,000,000.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	700,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,300,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	250,000.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN35	On	02/03/2013	Spot Bond			6.82500	6.82500				0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			4,341,700,000,000.00	43,417,000	5,677,000.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	7,100,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			883,400,000,000.00	8,834,000	9,217,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL01L	On	30/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL166On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167	On	20/06/2019			100.00000	100.00000			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL169	On	20/06/2017			1.75000	1.75000			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL171	On	30/11/2012			100.00000	100.00000			0.00	0	0.00
ACL172	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,000,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	17,200,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	34,439,500.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	4,400,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC21	On	17/10/2012			1,000.00000	1,000.00000			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	2,500,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,300,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	20,000,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			10,700,000,000,000.00	107,000,000	35,500,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	100.00000		59,930,000,000,000.00		599,300,000	270,000,000.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
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		600,000,000,000.00		6,000,000	3,000,000.00
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN193	On	29/08/2021			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
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	100.00000			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	100.00000			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	100.00000			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
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		523,000,000,000.00	5,230,000	3,625,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	200,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			27,011,100,000,000.00	270,111,000	84,411,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			50,307,600,000,000.00	503,076,000	138,758,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			3,200,000,000,000.00	32,000,000	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			32,000,000,000,000.00	320,000,000	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			3,207,900,000,000.00	1,258,000,000	629,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	8.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ERS3A1	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A1	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B1	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C1	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA11	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA11	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA11	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA11	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000		10,340,000,000,000.00		103,400,000	51,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			12,569,945,250,000.00	1,358,913,000	472,800,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			18,770,550,000,000.00	1,877,055,000	472,485,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			296,887,000,000.00	37,820,000	14,420,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			4,944,308,610,000.00	659,241,148	735,629,574.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			235,800,000,000.00	2,358,000	6,379,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000		5,000,000,000,000.00	50,000,000,000.00	50,000,000	50,000,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC10	On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC111	On	20/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC112	On	20/06/2017	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
FRC113	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	100.00000		830,000,000,000.00	8,300,000	8,300,000.00	
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		6,321,600,000,000.00		63,216,000	25,476,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,700,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			736,000,000,000.00	92,000,000	30,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			0.00	0	4,800,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	18/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	06/08/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		900,000,000,000.00		9,000,000	3,000,000.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			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
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		5,530,400,000,000.00		55,304,000	30,000,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		4,800,000,000,000.00		48,000,000	29,800,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000		1,600,000,000,000.00		16,000,000	4,000,000.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
IBL12	On	12/03/2013			100.00000	100.00000			0.00	0	4,660,000.00
IBL13	On	12/03/2015			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015			100.00000	100.00000		900,000,000,000.00		9,000,000	3,000,000.00
IBL15	On	28/06/2013			100.00000	100.00000		2,400,000,000,000.00		24,000,000	12,000,000.00
IBL18	On	10/12/2013			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000			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			7,800,000,000,000.00	78,000,000	78,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND237	On	11/09/2012			100.00000	100.00000			29,000,000,000,000.00	290,000,000	215,000,000.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING127On	07/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131On	24/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING138On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING146On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	58,929,100.00
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
ING156	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,300,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			1,140,000,000,000.00	11,400,000	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015			100.00000	100.00000			0.00	0	133,350,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			0.00	0	0.00
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		38,320,000,000,000.00		383,200,000	101,600,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	15,900,000.00
MIL01	On	31/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MIL02	On	31/05/2017	Spot Bond			8.78500	8.78500			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	8.00000			0.00	0	10,000,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,600,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	100.00000		3,880,000,000,000.00		38,800,000	11,120,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	4,560,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	28,800,000.00
MTNC0	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11EOn	27/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK12EOn	20/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK13E	On	21/02/2017			100.00000	100.00000				0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000				0.00	0	358,270,000.00
NBK2A	On	15/09/2015			100.00000	100.00000				0.00	0	9,100,000.00
NBK2B	On	15/09/2015			100.00000	100.00000				0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000				0.00	0	6,300,000.00
NBK4	On	28/10/2024			100.00000	100.00000				0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000				0.00	0	20,518,000.00
NBK6A	On	19/04/2015			100.00000	100.00000				0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000				0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000				0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000				0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000				0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	100.00000				0.00	0	9,800,000.00
NBK9B	On	23/03/2016			100.00000	100.00000				0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000				0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000				0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000		1,820,600,000,000.00		18,206,000	139,035,000.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			22,000,000,000.00	220,000	4,800,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1'On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1'On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1'On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1'On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/10/2013			100.00000	100.00000			6,204,800,000,000.00	62,048,000	60,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			24,960,000,000,000.00	249,600,000	124,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000			16,700,000,000,000.00	167,000,000	164,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		34,793,600,000,000.00		347,936,000	96,868,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02L	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03L	On	02/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000		120,000,000,000.00		1,200,000	300,000.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.33000	6.35500		309,357,409,924,200.00	48,871,628,740	21,814,042,741.00	
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			8.38500	8.39000			137,147,979,975,630.00	16,356,348,238	9,509,850,503.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			217.26122	217.18797			548,150,058,060,000.00	2,523,000,000	1,203,000,000.00
R197	On	07/12/2023	Spot Bond			2.01000	2.00000			3,269,066,010,000.00	1,626,401,000	875,095,000.00
R201	On	21/12/2014	Spot Bond			5.55000	5.60500			54,940,796,041,500.00	9,899,242,530	2,648,360,000.00
R202	On	07/12/2033	Spot Bond			2.43000	2.46000			7,133,347,620,000.00	2,935,534,000	1,442,524,066.00
R203	On	15/09/2017	Spot Bond			6.98000	7.01000			124,705,099,281,620.00	17,866,060,069	7,802,876,644.00
R204	On	21/12/2018	Spot Bond			7.30000	7.32000			101,687,095,722,000.00	13,929,739,140	3,761,622,921.00
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			5.29000	5.33500			38,032,769,384,700.00	7,189,559,430	11,400,071,000.00
R207	On	15/01/2020	Spot Bond			7.63000	7.63500			129,683,772,912,680.00	16,996,562,636	6,438,523,900.00
R208	On	31/03/2021	Spot Bond			7.73000	7.74000			161,054,140,402,760.00	20,834,947,012	8,129,509,068.00
R209	On	31/03/2036	Spot Bond			8.90000	8.91000			180,364,910,670,000.00	20,265,720,300	8,616,784,839.00
R210	On	31/03/2028	Spot Bond			2.41000	2.45000			1,284,349,250,000.00	532,925,000	1,288,196,100.00
R211	On	31/01/2017	Spot Bond			0.70000	0.72000			2,253,358,800,000.00	3,219,084,000	2,372,562,200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.03500	2.05000			8,025,454,522,360.00	3,943,712,296	1,373,382,648.00
R213	On	28/02/2031	Spot Bond			8.80000	8.80500			31,710,518,400,000.00	3,603,468,000	2,893,216,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			50,899,121,000,000.00	7,830,634,000	5,291,836,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2013			100.00000	100.00000		15,700,000,000,000.00	157,000,000	157,000,000.00	
RDFB0	On	30/03/2015			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/09/2012			100.00000	100.00000		32,100,000,000,000.00	321,000,000	321,000,000.00	
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES09	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			5,360,000,000,000.00	53,600,000	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			288,400,000,000.00	2,884,000	3,842,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			61,400,000,000.00	614,000	7,207,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	750,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	10.05000			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	100.00000			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	20,225,300.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,700,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	49,000,000.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	1,000,000.00
SLI2	On	15/08/2016			100.00000	100.00000		1,680,000,000,000.00		16,800,000	8,400,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	6.75000			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	7.25000			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN906On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN907On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN906On	03/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN910On	17/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN911On	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN913On	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN915On	01/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN916On	03/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN917On	13/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN918On	14/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN919On	16/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN920On	16/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN921On	22/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN922On	20/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN923On	21/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN924On	22/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN925On	23/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN926On	27/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			1,170,400,000.00	11,704	5,852.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			3,044,600,000.00	30,446	15,223.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			28,200,000,000.00	282,000	141,000.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS97	On	14/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1	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
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	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
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,100,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		205,180,000,000,000.00		2,051,800,000	1,019,900,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		76,660,800,000,000.00		766,608,000	280,208,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		67,863,800,000,000.00		678,638,000	324,239,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		58,000,000,000,000.00		580,000,000	191,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		4,540,000,000,000.00		45,400,000	19,700,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP129On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP130On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP131On 03/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP132On 29/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A5On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On	08/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		12,000,800,000,000.00	120,008,000	57,022,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		8,000,000,000,000.00	80,000,000	110,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000		2,800,000,000,000.00	28,000,000	14,000,000.00	
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		6,188,000,000,000.00	61,880,000	31,000,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		10,800,000,000,000.00	108,000,000	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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>2,862,412,053,837,450.00</b>	<b>213,170,067,689</b>	<b>107,758,656,179.00</b>
<b>Grand Total:</b>							<b>2,862,412,523,974,730.00</b>	<b>3,170,093,271</b>	<b>107,760,105,902.00</b>