



# Daily MTM Report

Daily summary for: 06/06/2012

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			8.36230	8.46080		19.68	107,698,061.70	12,879	273,055.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,211.00000	1,112,000	25.67	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		0.00000	0,000	25.67	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		1,161.00000	1,062,000	25.47	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		0.00000	0,000	25.47	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,261.00000	1,162,000	25.87	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		0.00000	0,000	25.87	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		374.00000	286,000	18.01	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		13.00000	24,000	18.01	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	0,000	27.68	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,711.00000	1,612,000	27.68	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		114.00000	73,000	21.41	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		153.00000	211,000	21.41	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		69.00000	42,000	23.14	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		258.00000	330,000	23.14	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		49.00000	30,000	24.30	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		338.00000	418,000	24.30	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,461.00000	1,362,000	26.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	26.68	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		961.00000	863,000	24.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		0.00000	1,000	24.66	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		467.00000	372,000	17.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		6.00000	10,000	17.35	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		291.00000	211,000	18.68	0.00	0	7,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		30.00000	49,000	18.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		713.00000	614,000	20.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		2.00000	2,000	20.41	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		424.00000	509,000	25.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		35.00000	21,000	25.36	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		763.00000	664,000	21.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		2.00000	2,000	21.26	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		799.00000	893,000	29.32	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		10.00000	5,000	29.32	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		159.00000	105,000	20.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		98.00000	143,000	20.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,411.00000	1,312,000	26.47	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		0.00000	0,000	26.47	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		1.00000	2,000	22.11	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		812.00000	714,000	22.11	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		664.00000	565,000	19.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		3.00000	3,000	19.56	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		565.00000	466,000	17.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Put		4.00000	4,000	17.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		1,839.00000	1,938,000	36.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		0.00000	0,000	36.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.47460	8.57240		20.60	95,237,554.80	11,238	95,699.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,387.00000	1,291,000	18.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		15.00000	16,000	18.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,339.00000	1,244,000	18.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		17.00000	19,000	18.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,436.00000	1,339,000	18.97	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		14.00000	14,000	18.97	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		20.00000	21,000	18.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,292.00000	1,196,000	18.48	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		756.00000	824,000	23.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		228.00000	199,000	23.82	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		763.00000	683,000	18.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		91.00000	108,000	18.24	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		373.00000	326,000	21.34	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		401.00000	451,000	21.34	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		836.00000	906,000	24.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		208.00000	181,000	24.32	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		533.00000	591,000	22.33	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		305.00000	266,000	22.33	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		923.00000	836,000	17.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		51.00000	61,000	17.75	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		286.00000	327,000	20.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		458.00000	402,000	20.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		621.00000	551,000	18.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		149.00000	176,000	18.85	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		1,104.00000	1,010,000	17.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		32.00000	35,000	17.83	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,197.00000	1,102,000	18.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		25.00000	27,000	18.16	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		498.00000	555,000	22.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		320.00000	280,000	22.08	700,000.00	2,500	27,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		413.00000	362,000	20.85	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		341.00000	387,000	20.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call		690.00000	614,000	18.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put		118.00000	139,000	18.48	0.00	0	3,925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call		534.00000	471,000	19.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put		212.00000	246,000	19.60	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put		918.00000	991,000	24.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call		190.00000	166,000	24.81	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put		679.00000	744,000	23.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call		251.00000	219,000	23.32	1,095,000.00	5,000	5,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.57610	8.67150		21.20	6,432,075.00	750	31,589.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,078.00000	999,000	18.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		107.00000	123,000	18.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,037.00000	960,000	18.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		116.00000	134,000	18.11	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		1,119.00000	1,039,000	18.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		98.00000	113,000	18.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		191.00000	219,000	18.82	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		862.00000	795,000	18.82	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		823.00000	886,000	23.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		394.00000	362,000	23.04	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		690.00000	635,000	19.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		319.00000	359,000	19.90	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		488.00000	537,000	21.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		559.00000	513,000	21.20	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		751.00000	811,000	22.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		422.00000	387,000	22.67	0.00	0	5,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.67850	8.77290		21.18	0.00	0	12,490.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,049.00000	983,000	18.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		226.00000	255,000	18.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,018.00000	954,000	18.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		245.00000	276,000	18.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,081.00000	1,013,000	18.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		208.00000	235,000	18.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		873.00000	932,000	22.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		546.00000	510,000	22.40	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		958.00000	898,000	19.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		285.00000	320,000	19.02	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.88530	8.97590		21.54	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		941.00000	905,000	21.70	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		943.00000	998,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		924.00000	888,000	21.80	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		976.00000	1,031,000	21.80	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		958.00000	922,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		910.00000	965,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,362.00000	1,304,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		386.00000	419,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		958.00000	1,012,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		934.00000	897,000	21.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.60080	9.69800		22.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,857.00000	1,799,000	20.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		659.00000	698,000	20.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,834.00000	1,777,000	20.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		686.00000	726,000	20.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,881.00000	1,822,000	20.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		633.00000	671,000	20.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		421.00000	451,000	19.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,119.00000	2,052,000	19.27	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.67490	10.77210		23.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,519.00000	2,457,000	21.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		947.00000	982,000	21.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,498.00000	2,436,000	21.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		976.00000	1,011,000	21.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,541.00000	2,478,000	21.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		919.00000	953,000	21.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.36230	8.46080		19.68	6,857,086.00	820	61.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		18,690.00000	12,519,000	19.68	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		7,610.00000	11,289,000	19.68	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		15,881.00000	10,486,000	20.26	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		9,801.00000	14,256,000	20.26	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		21,828.00000	15,037,000	19.35	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		5,748.00000	8,807,000	19.35	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.47460	8.57240		20.60	9,644,094.80	1,138	860.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		96,692.00000	87,667,000	17.63	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		4,492.00000	5,247,000	17.63	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		92,234.00000	83,571,000	17.75	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		5,034.00000	6,151,000	17.75	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		101,203.00000	91,862,000	17.51	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		4,003.00000	4,442,000	17.51	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.57610	8.67150		21.20	0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		94,806.00000	87,593,000	18.46	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		14,976.00000	17,303,000	18.46	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		91,338.00000	84,335,000	18.60	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		16,508.00000	19,045,000	18.60	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		98,367.00000	90,951,000	18.32	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		13,537.00000	15,661,000	18.32	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.93050	13.00220		16.68	25,292,058.00	1,956	66,157.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		1,155.00000	1,083,000	21.86	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		3.00000	3,000	21.86	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		1,106.00000	1,033,000	21.47	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		4.00000	3,000	21.47	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,205.00000	1,133,000	22.26	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		3.00000	3,000	22.26	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,902.00000	1,831,000	24.00	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		0.00000	1,000	24.00	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		29.00000	32,000	17.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		531.00000	462,000	17.80	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.09930	13.16910		17.56	0.00	0	5,061.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		401.00000	367,000	18.64	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		682.00000	718,000	18.64	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		386.00000	353,000	18.79	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		717.00000	754,000	18.79	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		417.00000	382,000	18.49	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		648.00000	683,000	18.49	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,848.00000	1,777,000	17.18	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		29.00000	28,000	17.18	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.25220	13.31870		18.16	0.00	0	700.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,135.00000	1,087,000	16.29	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		267.00000	285,000	16.29	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,103.00000	1,056,000	16.37	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		285.00000	304,000	16.37	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,168.00000	1,119,000	16.21	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		250.00000	267,000	16.21	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			0.10580	0.10760		27.36	0.00	0	520.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		177.00000	114,000	26.60	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		217.00000	334,000	26.60	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		10.00000	6,000	30.55	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,050.00000	1,226,000	30.55	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		963.00000	789,000	25.45	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		3.00000	9,000	25.45	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10730	0.10910		24.59	0.00	0	3,329.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,651.00000	1,485,000	21.23	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		41.00000	55,000	21.23	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		874.00000	751,000	22.77	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		264.00000	321,000	22.77	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,618.00000	2,439,000	23.53	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		8.00000	9,000	23.53	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10880	0.11060		23.71	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,819.00000	1,665,000	20.91	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		99.00000	125,000	20.91	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		1,096.00000	984,000	22.23	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		376.00000	444,000	22.23	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,741.00000	2,565,000	21.21	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		21.00000	25,000	21.21	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.44940	10.53850		15.46	2,894,483.80	277	46,856.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		207.00000	143,000	15.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		69.00000	94,000	15.50	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		175.00000	117,000	15.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		87.00000	118,000	15.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		242.00000	173,000	15.54	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		54.00000	74,000	15.54	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		42.00000	57,000	15.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		280.00000	206,000	15.57	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		741.00000	652,000	17.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		3.00000	3,000	17.11	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		939.00000	850,000	18.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		1.00000	1,000	18.81	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,089.00000	1,000,000	20.09	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		1.00000	1,000	20.09	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		691.00000	602,000	16.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		3.00000	3,000	16.68	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		9.00000	12,000	15.76	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		497.00000	411,000	15.76	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		133.00000	181,000	16.31	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		121.00000	80,000	16.31	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.59860	10.68760		16.89	423,944.00	40	17,047.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		378.00000	333,000	17.40	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		416.00000	460,000	17.40	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		360.00000	316,000	17.61	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		448.00000	493,000	17.61	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		398.00000	350,000	17.20	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		386.00000	427,000	17.20	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		1,262.00000	1,176,000	15.02	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		24.00000	27,000	15.02	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		985.00000	907,000	14.73	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		47.00000	58,000	14.73	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		789.00000	851,000	19.57	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call		227.00000	200,000	19.57	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call		643.00000	578,000	15.52	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put		155.00000	179,000	15.52	0.00	0	1,500.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.73840	10.82580		17.50	0.00	0	20,612.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		750.00000	692,000	16.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		314.00000	344,000	16.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		725.00000	668,000	16.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		339.00000	370,000	16.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		777.00000	717,000	16.21	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		291.00000	319,000	16.21	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.14160	11.23660		17.93	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		914.00000	861,000	18.50	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,170.00000	1,212,000	18.50	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		898.00000	846,000	18.58	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,204.00000	1,247,000	18.58	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		931.00000	877,000	18.41	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,137.00000	1,178,000	18.41	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			437.08300	434.93000			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			443.39200	441.20600			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			395.88800	394.03200				0.00	0	1,004.00
ALBI	On	01/11/2012	Index Future			401.60300	399.71800				0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.37490	8.47350		20.12		0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Call		168.00000	122,000	21.49		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Put		195.00000	247,000	21.49		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Call		164.00000	119,000	21.58		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Put		201.00000	254,000	21.58		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Call		172.00000	125,000	21.39		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Put		189.00000	240,000	21.39		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put		77.00000	104,000	19.50		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call		300.00000	229,000	19.50		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call		1,075.00000	976,000	22.00		0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Put		2.00000	1,000	22.00		0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.26260	8.23220		15.89		2,090,437.80	253	13,546.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		585.00000	615,000	20.45		0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		3.00000	2,000	20.45		0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		535.00000	565,000	19.68		0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		3.00000	2,000	19.68		0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.60	Call		634.00000	664,000	21.22		0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.60	Put		2.00000	1,000	21.22		0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.30670	8.27650		16.62		166,134.00	20	3,154.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.24	Call		302.00000	327,000	16.60		0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.24	Put		262.00000	257,000	16.60		0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.29	Call		278.00000	302,000	16.61		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		288.00000	282,000	16.61	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		328.00000	354,000	16.58	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		238.00000	234,000	16.58	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.35250	8.32130		16.75	0.00	0	2,050.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		503.00000	535,000	16.44	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		271.00000	272,000	16.44	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		477.00000	508,000	16.50	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		295.00000	295,000	16.50	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		531.00000	564,000	16.38	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		249.00000	251,000	16.38	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future			8.39950	8.36900		16.75	50,397,000.00	6,000	2,000.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.37	Call		0.00000	509,000	16.71	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.37	Put		0.00000	478,000	16.71	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.42	Call		0.00000	488,000	16.79	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.42	Put		0.00000	507,000	16.79	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.32	Call		0.00000	531,000	16.63	0.00	0	0.00
AU\$ / ROn	18/03/2013	Foreign Exchange Future	8.32	Put		0.00000	450,000	16.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.60530	9.55960		18.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,548.00000	2,609,000	17.40	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		288.00000	304,000	17.40	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,506.00000	2,567,000	17.30	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		296.00000	312,000	17.30	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,591.00000	2,651,000	17.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		281.00000	296,000	17.49	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	18/06/2012	Foreign Exchange Future			8.09590	8.14160		13.72	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		82.00000	59,000	14.18	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		90.00000	113,000	14.18	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		63.00000	44,000	14.63	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		121.00000	148,000	14.63	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		109.00000	78,000	13.72	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		67.00000	82,000	13.72	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.18850	8.23310		14.32	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		585.00000	547,000	13.77	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		61.00000	67,000	13.77	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		545.00000	507,000	13.73	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		71.00000	77,000	13.73	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		627.00000	587,000	13.81	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		53.00000	57,000	13.81	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.27310	8.31490		14.64	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		646.00000	614,000	14.09	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		135.00000	145,000	14.09	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		610.00000	579,000	14.06	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		149.00000	160,000	14.06	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		684.00000	650,000	14.12	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		123.00000	131,000	14.12	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.35220	0.41820			0.00	0	2,835.00
CF CANOn	18/06/2012	Can-Do Future				0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	18/06/2012	Can-Do Future			0.00050	0.00060			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.02680	0.02350			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			8.70460	8.78210		16.12	8,147,505.60	936	29,390.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		35.00000	17,000	19.99	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		353.00000	412,000	19.99	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		28.00000	14,000	20.48	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		396.00000	459,000	20.48	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		42.00000	22,000	19.51	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		310.00000	367,000	19.51	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.84150	8.91980		18.54	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		435.00000	385,000	18.12	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		265.00000	294,000	18.12	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		411.00000	364,000	18.33	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		291.00000	323,000	18.33	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		460.00000	408,000	17.92	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		240.00000	267,000	17.92	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.97180	9.04970		20.22	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		799.00000	736,000	18.51	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		255.00000	270,000	18.51	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		768.00000	707,000	18.59	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		274.00000	291,000	18.59	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		830.00000	766,000	18.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		236.00000	250,000	18.44	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry			8.37620	8.47470		20.62	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Call		732.00000	635,000	19.18	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Put		7.00000	9,000	19.18	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Call		722.00000	625,000	19.13	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put		7.00000	9,000	19.13	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		741.00000	644,000	19.23	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		6.00000	8,000	19.23	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		1,076.00000	978,000	21.45	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		1.00000	2,000	21.45	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		79.00000	108,000	19.61	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		304.00000	234,000	19.61	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		761.00000	664,000	19.33	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		6.00000	8,000	19.33	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		204.00000	258,000	21.62	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		169.00000	124,000	21.62	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.41640	8.51460		20.50	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		743.00000	655,000	17.78	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		28.00000	39,000	17.78	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		734.00000	646,000	17.81	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		29.00000	40,000	17.81	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		752.00000	663,000	17.76	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		27.00000	37,000	17.76	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		1,122.00000	1,024,000	18.35	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	31/07/2012	Any day expiry	7.40	Put		7.00000	8,000	18.35	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		143.00000	180,000	19.66	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		408.00000	346,000	19.66	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call		814.00000	723,000	17.59	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		19.00000	27,000	17.59	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put		274.00000	327,000	21.20	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call		279.00000	233,000	21.20	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.45430	8.55250		20.68	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		767.00000	684,000	18.08	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		65.00000	80,000	18.08	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		759.00000	676,000	18.11	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		67.00000	82,000	18.11	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		775.00000	691,000	18.06	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		63.00000	77,000	18.06	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,171.00000	1,075,000	18.30	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		19.00000	21,000	18.30	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		192.00000	226,000	19.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		494.00000	430,000	19.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		874.00000	786,000	17.75	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		42.00000	52,000	17.75	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put		326.00000	374,000	21.00	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		368.00000	318,000	21.00	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.48730	8.58480		20.89	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		786.00000	708,000	18.39	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		101.00000	121,000	18.39	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	7.91	Call		778.00000	701,000	18.41	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		103.00000	124,000	18.41	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		793.00000	715,000	18.36	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		98.00000	118,000	18.36	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,214.00000	1,121,000	18.26	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		29.00000	34,000	18.26	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		224.00000	260,000	19.66	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		559.00000	497,000	19.66	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call		927.00000	842,000	17.91	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put		62.00000	75,000	17.91	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put		360.00000	408,000	20.94	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		435.00000	385,000	20.94	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.52550	8.62210		21.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		850.00000	775,000	18.48	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		128.00000	150,000	18.48	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		842.00000	768,000	18.51	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		130.00000	153,000	18.51	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		857.00000	782,000	18.46	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		125.00000	147,000	18.46	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,263.00000	1,173,000	18.11	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		41.00000	48,000	18.11	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		257.00000	295,000	19.70	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		629.00000	570,000	19.70	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		986.00000	904,000	18.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put		84.00000	99,000	18.00	0.00	0	8,220.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.51	Call		507.00000	458,000	20.90	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		395.00000	443,000	20.90	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.56020	8.65600		20.87	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call		571.00000	525,000	20.87	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		415.00000	465,000	20.87	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call		567.00000	521,000	20.91	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put		421.00000	471,000	20.91	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		575.00000	529,000	20.82	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put		409.00000	459,000	20.82	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call		1,040.00000	960,000	18.14	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put		104.00000	120,000	18.14	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.59030	8.68550		21.10	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		619.00000	573,000	20.68	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		434.00000	483,000	20.68	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		615.00000	569,000	20.72	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		440.00000	489,000	20.72	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		624.00000	577,000	20.63	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		429.00000	477,000	20.63	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		1,085.00000	1,004,000	18.07	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		120.00000	134,000	18.07	0.00	0	7,530.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/08/2012	Bond Future			9.48200	9.56600			0.00	0	4,220.00
ES33	On	02/08/2012	Bond Future	9.50	Call		0.00000	139,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.50	Put		508.00000	0,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.51	Call		0.00000	217,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.51	Put		431.00000	0,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.49	Call		0.00000	62,000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.49	Put		586.00000	0,000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.57800	9.66600			0.00	0	0.00
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		1,266.00000	599,000		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		1,188.00000	521,000		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		1,343.00000	676,000		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			396.94200	395.16600			0.00	0	236.00
GOVI	On	02/08/2012	GOVI	390.00	Call		51,660.00000	69,420,000		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		51,560.00000	69,320,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		51,760.00000	69,520,000		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			402.67200	400.86700			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		0.00000	6,720,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2012	GOVI	402.00	Put		11,330.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		0.00000	6,620,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		11,430.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		0.00000	6,820,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		11,230.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			173.84700	173.92600			0.00	0	586.00
IGOV	On	01/11/2012	Index Future			176.35600	176.43600			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			5.60000	5.59000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.55000	5.55000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.48000	5.47000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.41000	5.39000			0.00	0	44,760.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.34000	5.32000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			5.33000	5.31000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.33000	5.31000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.36000	5.34000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.42000	5.41000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			5.57000	5.56000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.75000	5.74000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.95000	5.93000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.40450	6.37780		16.05	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		122.00000	138,000	16.20	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		44.00000	34,000	16.20	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		92.00000	105,000	16.13	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		64.00000	51,000	16.13	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		157.00000	176,000	16.28	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		29.00000	22,000	16.28	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.46500	6.43770		14.17	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		307.00000	321,000	14.11	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		112.00000	99,000	14.11	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		276.00000	289,000	14.12	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		131.00000	117,000	14.12	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		340.00000	355,000	14.10	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		95.00000	83,000	14.10	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.50880	6.48000		16.35	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		379.00000	394,000	16.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.34	Put		236.00000	223,000	16.21	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Call		353.00000	367,000	16.25	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Put		260.00000	246,000	16.25	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Call		406.00000	422,000	16.17	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Put		213.00000	201,000	16.17	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.29700	6.37300		2.57	56,402,145.00	450	15,070.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,938.00000	5,175,000	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
R157	On	02/08/2012	Bond Future	8.05	Call		5,086.00000	5,323,000	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		4,790.00000	5,028,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		0.00000	1,000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put		926.00000	762,000	2.51	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Call		228.00000	301,000	2.51	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		544.00000	425,000	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		472.00000	590,000	2.55	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		834.00000	996,000	2.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		284.00000	209,000	2.58	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,837.00000	2,055,000	2.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		55.00000	36,000	2.68	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.34600	6.43000		2.86	0.00	0	100.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,933.00000	2,119,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		315.00000	260,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,044.00000	2,234,000	2.98	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	01/11/2012	Bond Future	7.05	Put		286.00000	235,000	2.98	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,825.00000	2,007,000	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		348.00000	289,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.39600	6.48400		2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,514.00000	1,652,000	2.85	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		828.00000	738,000	2.85	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,594.00000	1,736,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		780.00000	694,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,435.00000	1,569,000	2.84	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		878.00000	784,000	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			8.33100	8.44200		11.40	13,958,945.91	117	34,906.00
R186	On	02/08/2012	Bond Future	8.75	Call		3,838.00000	4,581,000	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,047.00000	759,000	11.63	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,157.00000	4,928,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		921.00000	662,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		3,529.00000	4,244,000	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,184.00000	869,000	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,144.00000	2,522,000	11.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		1,354.00000	1,762,000	11.24	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		3,290.00000	3,981,000	11.55	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.66	Put		1,304.00000	965,000	11.55	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,723.00000	6,784,000	10.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		182.00000	273,000	10.86	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,815.00000	5,911,000	10.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		276.00000	402,000	10.93	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		3,901.00000	4,650,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,021.00000	739,000	11.64	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,834.00000	4,050,000	11.08	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		654.00000	900,000	11.08	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		5,526.00000	6,388,000	11.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		539.00000	371,000	11.86	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		7,355.00000	6,429,000	10.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		216.00000	320,000	10.89	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		1,537.00000	1,981,000	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,857.00000	2,271,000	11.27	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.41000	8.52400		13.06	0.00	0	100.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,115.00000	5,741,000	13.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,097.00000	2,686,000	13.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,379.00000	6,022,000	13.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,921.00000	2,527,000	13.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		4,857.00000	5,465,000	13.24	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,281.00000	2,852,000	13.24	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call		5,487.00000	6,136,000	13.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put		2,854.00000	2,466,000	13.34	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put		8,142.00000	7,389,000	12.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	7.82	Call		1,519.00000	1,803,000	12.69	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.49400	8.61000		13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		4,822.00000	5,337,000	13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,802.00000	5,283,000	13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,041.00000	5,570,000	13.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,574.00000	5,069,000	13.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		4,614.00000	5,116,000	13.77	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		6,043.00000	5,512,000	13.77	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R189	On	02/08/2012	Bond Future			219.36669	219.24443			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		1,244.00000	1,367,000		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		1,194.00000	1,317,000		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		1,294.00000	1,417,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.03988	255.95595			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/08/2012	Bond Future	257.00	Put		1,044.00000	960,000		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		1,094.00000	1,010,000		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		994.00000	910,000		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			5.42700	5.54500		1.91	0.00	0	2,666.00
R201	On	02/08/2012	Bond Future	7.50	Call		4,365.00000	4,636,000	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
R201	On	02/08/2012	Bond Future	7.55	Call		4,474.00000	4,745,000	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		4,256.00000	4,527,000	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			5.37300	5.50600		1.94	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		2,074.00000	2,330,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		51.00000	32,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		2,168.00000	2,426,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		44.00000	28,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,981.00000	2,235,000	2.05	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		58.00000	38,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.27700	5.42100		1.91	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,674.00000	1,889,000	1.98	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		188.00000	142,000	1.98	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,747.00000	1,965,000	1.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future	6.30	Put		172.00000	129,000	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,602.00000	1,813,000	1.97	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		204.00000	154,000	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			187.94244	186.90789			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		4,092.00000	3,058,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Put		4,142.00000	3,108,000		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		4,042.00000	3,008,000		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			6.95200	7.03200		4.94	0.00	0	3,541.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,173.00000	6,522,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		2.00000	1,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,375.00000	6,724,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		2.00000	1,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,971.00000	6,320,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		3.00000	2,000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,114.00000	1,832,000	4.82	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		209.00000	276,000	4.82	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,306.00000	1,084,000	4.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	6.85	Call		508.00000	636,000	4.90	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,142.00000	1,355,000	5.01	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		629.00000	492,000	5.01	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,412.00000	2,710,000	5.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		182.00000	130,000	5.18	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.02200	7.10800		5.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,242.00000	3,512,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		611.00000	522,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,396.00000	3,672,000	6.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		564.00000	481,000	6.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,089.00000	3,354,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		660.00000	566,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.09900	7.18700		5.39	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		817.00000	918,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,571.00000	3,324,000	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		878.00000	984,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,429.00000	3,187,000	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		760.00000	856,000	5.26	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,718.00000	3,466,000	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			7.26900	7.35500		6.28	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,679.00000	6,112,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		21.00000	13,000	6.85	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	02/08/2012	Bond Future	8.55	Call		5,913.00000	6,347,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		17.00000	10,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,446.00000	5,877,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		27.00000	17,000	6.85	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.34200	7.43300		7.10	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,630.00000	3,956,000	7.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		880.00000	756,000	7.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,806.00000	4,138,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		818.00000	700,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,458.00000	3,776,000	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		947.00000	815,000	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.42100	7.51300		7.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,816.00000	4,101,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,542.00000	1,390,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,969.00000	4,260,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,465.00000	1,319,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,665.00000	3,944,000	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,622.00000	1,464,000	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			5.24700	5.25100		1.06	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,742.00000	2,747,000	1.18	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	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		2,809.00000	2,815,000	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		2,674.00000	2,680,000	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			5.11000	5.11500		0.96	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		1,044.00000	1,050,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		20.00000	20,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		1,098.00000	1,104,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		17.00000	17,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		991.00000	996,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		25.00000	24,000	1.03	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.83800	4.82600		0.82	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		1,101.00000	1,091,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		42.00000	43,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		1,142.00000	1,131,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		38.00000	38,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		1,061.00000	1,051,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		46.00000	47,000	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			7.59300	7.68800		7.50	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,672.00000	6,181,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		41.00000	26,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,919.00000	6,430,000	8.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.80	Put		34.00000	20,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,425.00000	5,931,000	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		50.00000	32,000	8.12	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.66900	7.76900		8.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,693.00000	4,063,000	8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,167.00000	1,002,000	8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,873.00000	4,252,000	8.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,089.00000	933,000	8.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,515.00000	3,877,000	8.78	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,248.00000	1,074,000	8.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.75200	7.85400		8.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,958.00000	4,290,000	8.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,941.00000	1,745,000	8.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,118.00000	4,457,000	9.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,850.00000	1,661,000	9.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,801.00000	4,126,000	8.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,036.00000	1,833,000	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			7.69900	7.78400		8.39	0.00	0	9,382.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,612.00000	6,096,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		73.00000	49,000	9.13	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.80	Call		5,874.00000	6,362,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		60.00000	39,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,350.00000	5,830,000	9.09	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		87.00000	59,000	9.09	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,768.00000	3,330,000	8.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		206.00000	276,000	8.11	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,307.00000	1,957,000	8.27	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		596.00000	754,000	8.27	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,333.00000	1,602,000	8.43	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,238.00000	999,000	8.43	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,105.00000	3,515,000	8.76	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		380.00000	282,000	8.76	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.77300	7.86200		9.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,696.00000	4,036,000	10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,477.00000	1,299,000	10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,883.00000	4,232,000	10.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,383.00000	1,214,000	10.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,513.00000	3,844,000	10.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,576.00000	1,389,000	10.22	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.85200	7.94200		9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,249.00000	3,521,000	9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,922.00000	2,685,000	9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,400.00000	3,680,000	9.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,793.00000	2,563,000	9.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,104.00000	3,369,000	9.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	7.95	Put		3,059.00000	2,814,000	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			8.86700	8.95100		15.72	0.00	0	27,737.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,230.00000	3,681,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		990.00000	791,000	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		3,485.00000	3,952,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		881.00000	698,000	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		2,983.00000	3,416,000	15.97	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,110.00000	893,000	15.97	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.93900	9.02600		18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,453.00000	3,793,000	18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,650.00000	3,327,000	18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		3,644.00000	3,995,000	18.93	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,463.00000	3,150,000	18.93	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,271.00000	3,599,000	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,850.00000	3,515,000	18.83	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.01600	9.10400		19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,354.00000	4,686,000	19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,137.00000	4,807,000	19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,537.00000	4,877,000	19.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	9.05	Put		4,942.00000	4,620,000	19.22	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,180.00000	4,503,000	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,344.00000	5,006,000	19.14	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			141.84112	141.54357			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		1,456.00000	1,159,000		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		1,506.00000	1,209,000		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		1,406.00000	1,109,000		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			119.93677	119.82873			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		171.00000	63,000		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		221.00000	113,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/08/2012	Bond Future	119.95	Put		121.00000	13,000		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			117.47436	117.33140			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		669.00000	526,000		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		719.00000	576,000		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		619.00000	476,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.75400	8.85300		14.05	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		3,825.00000	4,417,000	14.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		779.00000	584,000	14.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,105.00000	4,716,000	14.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		687.00000	512,000	14.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		3,551.00000	4,125,000	14.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		879.00000	667,000	14.27	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.83100	8.93300		16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		3,860.00000	4,296,000	16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,342.00000	2,980,000	16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,067.00000	4,517,000	16.90	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,165.00000	2,817,000	16.90	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		3,662.00000	4,085,000	16.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,530.00000	3,155,000	16.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future			8.91500	9.01900		17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		4,715.00000	5,135,000	17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,860.00000	4,480,000	17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		4,910.00000	5,340,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,674.00000	4,303,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		4,530.00000	4,939,000	17.06	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,060.00000	4,668,000	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
R214	On	02/08/2012	Bond Future			8.89500	8.97400			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		1,419.00000	781,000		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		1,337.00000	698,000		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		1,502.00000	864,000		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			1.31360	1.32830		18.25	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,783.00000	1,637,000	26.65	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		0.00000	1,000	26.65	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		1,287.00000	1,139,000	22.94	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		4.00000	3,000	22.94	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	18/06/2012	Foreign Exchange Future	1.10	Call		2,283.00000	2,136,000	26.87	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000	26.87	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.32880	1.34360		21.11	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		1,433.00000	1,301,000	18.84	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		105.00000	121,000	18.84	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		1,056.00000	941,000	19.47	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		228.00000	261,000	19.47	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,876.00000	1,733,000	19.08	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		48.00000	53,000	19.08	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.34270	1.35790		21.19	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		1,556.00000	1,437,000	19.54	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		257.00000	290,000	19.54	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		1,226.00000	1,125,000	20.06	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		427.00000	478,000	20.06	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,940.00000	1,808,000	19.15	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		141.00000	161,000	19.15	0.00	0	0.00

**Total for Derivatives :** **387,436,526.41**      **44,374**      **1,439,184.00**

**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		880,000,000,000.00		8,800,000	8,800,000.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	37,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	15,899,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			88,800,000,000.00	888,000	10,135,000.00
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
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,500,000.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	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
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000		1,000,000,000,000.00		10,000,000	20,000,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	700,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000		130,000,000,000.00		1,300,000	1,300,000.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			50,000,000,000.00	500,000	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	5,677,000.00
ABN49	On	12/04/2016	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
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
ABN53	On	01/06/2016	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		100,000,000,000.00		1,000,000	10,217,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL010	On	30/05/2015			100.00000	100.00000				0.00	0	0.00
ACL020	On	31/08/2013			100.00000	100.00000				0.00	0	0.00
ACL024	On	20/04/2013			100.00000	100.00000				0.00	0	0.00
ACL025	On	31/08/2013			100.00000	100.00000				0.00	0	0.00
ACL026	On	08/05/2013			100.00000	100.00000				0.00	0	0.00
ACL027	On	20/05/2013			100.00000	100.00000				0.00	0	0.00
ACL028	On	15/09/2015			13.50000	13.50000				0.00	0	0.00
ACL029	On	20/08/2015			100.00000	100.00000				0.00	0	0.00
ACL033	On	20/08/2015			100.00000	100.00000				0.00	0	0.00
ACL036	On	20/08/2015			100.00000	100.00000				0.00	0	0.00
ACL038	On	16/10/2012			100.00000	100.00000				0.00	0	0.00
ACL039	On	20/09/2013			100.00000	100.00000				0.00	0	0.00
ACL041	On	20/09/2013			100.00000	100.00000				0.00	0	0.00
ACL042	On	20/08/2015			100.00000	100.00000				0.00	0	0.00
ACL047	On	22/10/2018			100.00000	100.00000				0.00	0	0.00
ACL053	On	29/01/2013			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
ACL054On	29/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			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
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL166On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL167On	20/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL168On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL169On	20/06/2017	Spot Bond			1.75000	1.75000			0.00	0	0.00
ACL170On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL171On	30/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL172On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	17,200,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA0	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA1	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYA2	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BAYA2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			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
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP570	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP580	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BCP590	On	17/08/2012			100.00000	100.00000			0.00	0	0.00
BCP600	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206On	02/03/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22BOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	4,400,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	1,000.00000			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000				0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000				0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	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
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			0.00	0	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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	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
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		27,000,000,000,000.00		270,000,000	45,000,000.00
CLN279	On	20/06/2015			100.00000	100.00000		5,000,000,000,000.00		50,000,000	40,000,000.00
CLN280	On	07/06/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	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
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	0.00
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
CPL006	On	10/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			33,500,000.00	335	84,411,335.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			600,034,500,000.00	6,000,345	141,548,345.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
EDC01	On	04/04/2016	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
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			5,100,000,000.00	2,000,000	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
EQ177L	On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			1,600,000,000,000.00	16,000,000	4,000,000.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	51,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		4,085,728,478,000.00	441,700,376	441,700,376	467,513,376.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		25,004,530,000.00	2,500,453	2,500,453	474,985,453.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		4,812,050.00	613	613	14,420,613.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		9,153,754,057,500.00	1,220,500,541	1,220,500,541	1,261,112,115.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	6,379,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	50,000,000.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC110	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC111	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000				0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013	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
FR15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000		4,000,000,000,000.00		40,000,000	20,000,000.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS71	On	08/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS72	On	09/11/2024	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			0.00	0	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT01	On	08/12/2014	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
GRT02	On	13/05/2016	Spot Bond			100.00000	100.00000			65,000,000,000.00	650,000	325,000.00
GRT03	On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	100.00000			642,200,000,000.00	6,422,000	6,422,000.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
HMS1B	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	29,800,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01 On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	5,000,000.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		600,000,000,000.00		6,000,000	2,000,000.00
IHL03	On	17/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012			100.00000	100.00000			0.00	0	0.00
ING156	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
ING157	On	12/04/2013			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
ING158	On	07/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		100,000,000,000.00		1,000,000	2,000,000.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA131	On	04/08/2012			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000		3,600,000,000,000.00	36,000,000	36,000,000	36,000,000.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012	Spot Bond			100.00000	100.00000		45,000,000,000,000.00	450,000,000	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
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015	Spot Bond			100.00000	100.00000			0.00	0	133,350,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	101,600,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	15,900,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	8.78500			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	100.00000			4,400,000,000.00	44,000,000	22,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02	On	31/05/2017			8.00000	8.00000			0.00	0	10,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	2,600,000.00
MTN03	On	13/07/2015			100.00000	100.00000		142,000,000,000.00		1,420,000	11,120,000.00
MTN04	On	13/07/2017			100.00000	100.00000		66,000,000,000.00		660,000	4,560,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000		1,200,000,000.00	12,000,000.00	12,000,000	3,000,000.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	358,270,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		20,000,000,000.00	200,000.00	200,000	9,100,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			0.00	0	6,300,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	9,800,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1i	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1i	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4i	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4i	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4i	On	17/09/2014	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
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		242,000,000,000.00		2,420,000	6,010,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH10	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
NMP200	On 24/07/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2016	Spot Bond	6.82500	6.82500			0.00	0	0.00
NQ1A10	On 22/05/2014	Spot Bond	6.58500	6.58500			0.00	0	0.00
NQ1A10	On 22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQ1B10	On 22/05/2014	Spot Bond	6.92500	6.92500			0.00	0	0.00
NQ1B10	On 22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQ1B10	On 22/05/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQ1C10	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
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
NQ1C1	On	22/05/2015			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	60,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	124,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	7,000,000.00
NRA01	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
NRA02	On	31/10/2022			100.00000	100.00000				0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000				0.00	0	164,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000				0.00	0	5,000,000.00
NTC08	On	13/07/2012			100.00000	100.00000				0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000				0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000				0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000				0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000				0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000				0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000				0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000				0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000				0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000				0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000				0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000				0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000				0.00	0	96,868,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
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
PR2A1	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
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.26000	6.33000		142,990,615,976,840.00	22,841,951,434	20,109,669,956.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.28000	8.38500		103,943,265,047,280.00	12,553,534,426	8,960,780,029.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			217.48098	217.26122		170,018,365,886,760.00	781,762,000	1,143,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.01500	2.01000			790,464,350,000.00	392,290,000	912,520,900.00
R201	On	21/12/2014	Spot Bond			5.44000	5.55000			5,663,470,831,680.00	1,041,079,197	3,757,450,000.00
R202	On	07/12/2033	Spot Bond			2.40000	2.43000			1,985,989,200,000.00	827,495,500	1,590,760,200.00
R203	On	15/09/2017	Spot Bond			6.90500	6.98000			25,499,737,304,300.00	3,692,938,060	7,851,964,644.00
R204	On	21/12/2018	Spot Bond			7.22000	7.30000			32,694,036,651,280.00	4,528,259,924	5,229,090,034.00
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			5.28500	5.29000			11,504,077,331,845.00	2,176,741,217	4,557,586,647.00
R207	On	15/01/2020	Spot Bond			7.54000	7.63000			14,215,787,721,980.00	1,885,382,987	6,605,140,900.00
R208	On	31/03/2021	Spot Bond			7.65000	7.73000			22,965,486,407,550.00	3,002,024,367	7,730,692,675.00
R209	On	31/03/2036	Spot Bond			8.82000	8.90000			40,528,976,189,940.00	4,595,122,017	9,913,806,856.00
R210	On	31/03/2028	Spot Bond			2.40000	2.41000			846,597,840,000.00	352,749,100	1,381,952,100.00
R211	On	31/01/2017	Spot Bond			0.69500	0.70000			229,507,070,000.00	330,226,000	2,334,520,000.00
R212	On	31/01/2022	Spot Bond			2.03000	2.03500			679,749,560,000.00	334,852,000	1,672,000,648.00
R213	On	28/02/2031	Spot Bond			8.70500	8.80000			18,841,982,310,535.00	2,164,501,127	2,888,205,127.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			27,695,271,630,000.00	4,260,811,020	5,527,266,000.00
R222C	On	15/09/2012	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
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	25/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2013	Spot Bond			100.00000	100.00000		47,100,000,000,000.00	471,000,000	157,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		102,700,000,000,000.00		1,027,000,000	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
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	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
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				0.00	0	3,842,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000				0.00	0	7,207,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000				0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN35	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
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			75,000,000.00	750,000	750,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	10.05000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			50,000,000,000.00	500,000	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
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	49,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			50,000,000,000.00	500,000	1,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,400,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,500,000,000,000.00	15,000,000	5,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN002	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
SSN003	On	25/04/2017			100.00000	100.00000			0.00	0	0.00
SSN004	On	31/03/2021			100.00000	100.00000			0.00	0	0.00
SSN005	On	31/03/2021			6.75000	6.75000			0.00	0	0.00
SSN006	On	21/12/2014			100.00000	100.00000			0.00	0	0.00
SSN007	On	15/01/2020			7.25000	7.25000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN872On 13/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN906On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN907On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN908On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN915	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
SYN916	On	03/08/2012			100.00000	100.00000			0.00	0	0.00
SYN917	On	13/08/2012			100.00000	100.00000			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN921	On	22/06/2012			100.00000	100.00000			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	100.00000			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	5,852.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	15,223.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	141,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL13	On	31/12/2013			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	3,100,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		5,030,000,000,000.00		50,300,000	1,024,900,000.00
TN20	On	17/09/2020			100.00000	100.00000		3,000,024,000,000.00		30,000,240	280,208,240.00
TN23	On	06/11/2023			100.00000	100.00000		23,700,000.00		237	324,239,237.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	191,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	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
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP132	On	29/11/2012	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
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
VOD002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			23,300,000.00	233	57,022,233.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	110,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>892,334,112,187,540.00</b>	<b>70,008,133,749</b>	<b>103,304,102,038.00</b>
<b>Grand Total:</b>							<b>892,334,499,624,066.00</b>	<b>70,008,178,123</b>	<b>103,305,541,222.00</b>