



# Daily MTM Report

Daily summary for: 17/02/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/03/2012 Foreign Exchange Future			7.76060	7.85880		16.38	65,840,930.40	8,484	190,056.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		826.00000	728,000	17.41	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		3.00000	3,000	17.41	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		777.00000	680,000	17.19	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		4.00000	5,000	17.19	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		875.00000	778,000	17.70	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		2.00000	3,000	17.70	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		861.00000	764,000	17.57	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		2.00000	3,000	17.57	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		714.00000	618,000	16.91	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		5.00000	7,000	16.91	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		618.00000	523,000	16.48	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		9.00000	12,000	16.48	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,060.00000	962,000	19.43	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		1.00000	1,000	19.43	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		666.00000	570,000	16.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		7.00000	9,000	16.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,110.00000	1,012,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		1.00000	1,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		352.00000	273,000	16.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		43.00000	62,000	16.21	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		121.00000	85,000	17.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		212.00000	274,000	17.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		479.00000	389,000	16.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		20.00000	28,000	16.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		45.00000	31,000	20.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		486.00000	570,000	20.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,160.00000	1,062,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	1,000	20.37	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		39.00000	27,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		530.00000	616,000	20.89	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,010.00000	912,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		1.00000	1,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		105.00000	73,000	18.14	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		246.00000	312,000	18.14	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		763.00000	666,000	17.13	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		4.00000	5,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,209.00000	1,111,000	20.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		0.00000	0,000	20.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		434.00000	349,000	16.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		25.00000	38,000	16.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		59.00000	41,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		400.00000	480,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		160.00000	114,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		151.00000	203,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		812.00000	715,000	17.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		3.00000	4,000	17.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,259.00000	1,161,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		0.00000	0,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		186.00000	132,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		127.00000	171,000	16.73	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		91.00000	63,000	18.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		282.00000	352,000	18.49	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		139.00000	99,000	17.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		180.00000	238,000	17.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		68.00000	47,000	19.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		359.00000	436,000	19.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		524.00000	432,000	16.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		15.00000	21,000	16.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		571.00000	477,000	16.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		12.00000	16,000	16.26	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		961.00000	863,000	18.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		2.00000	2,000	18.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		245.00000	179,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		86.00000	118,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		79.00000	54,000	18.84	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	19/03/2012	Foreign Exchange Future	8.10	Put		320.00000	393,000	18.84	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		392.00000	310,000	16.17	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		33.00000	49,000	16.17	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,459.00000	1,361,000	23.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	23.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,709.00000	1,611,000	25.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	25.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		314.00000	239,000	16.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		55.00000	78,000	16.25	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		51.00000	36,000	20.04	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		442.00000	525,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,659.00000	1,561,000	25.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	25.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		911.00000	813,000	18.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		2.00000	2,000	18.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		214.00000	153,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		105.00000	142,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		34.00000	24,000	21.32	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		575.00000	663,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,409.00000	1,311,000	22.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	0,000	22.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		278.00000	208,000	16.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		69.00000	97,000	16.30	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,309.00000	1,211,000	21.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	0,000	21.76	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	19/03/2012	Foreign Exchange Future	6.50	Call		1,359.00000	1,261,000	22.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	0,000	22.23	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,509.00000	1,411,000	23.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	23.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,759.00000	1,661,000	25.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	25.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		30.00000	21,000	21.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		621.00000	710,000	21.74	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		27.00000	19,000	22.17	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		668.00000	758,000	22.17	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		13.00000	9,000	24.52	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		954.00000	1,048,000	24.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,150.00000	1,245,000	26.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		9.00000	6,000	26.06	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		21.00000	15,000	22.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		762.00000	854,000	22.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		19.00000	13,000	23.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		810.00000	902,000	23.36	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		906.00000	999,000	24.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		15.00000	10,000	24.13	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		858.00000	951,000	23.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		17.00000	12,000	23.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,396.00000	1,493,000	27.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		5.00000	4,000	27.98	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,644.00000	1,741,000	28.16	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	19/03/2012	Foreign Exchange Future	9.50	Call		3.00000	2,000	28.16	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,347.00000	1,443,000	27.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		6.00000	4,000	27.60	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.86240	7.96290		17.04	4,316,457.60	549	65,221.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		771.00000	684,000	15.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		58.00000	72,000	15.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		730.00000	645,000	15.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		67.00000	83,000	15.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		813.00000	725,000	15.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		50.00000	63,000	15.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		268.00000	228,000	18.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		405.00000	466,000	18.12	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		15.00000	19,000	16.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,228.00000	1,131,000	16.92	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		165.00000	140,000	19.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		702.00000	778,000	19.93	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		139.00000	118,000	20.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		826.00000	906,000	20.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		125.00000	106,000	21.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		912.00000	994,000	21.09	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		993.00000	898,000	16.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		30.00000	36,000	16.13	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		575.00000	500,000	15.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		112.00000	138,000	15.96	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		303.00000	259,000	17.68	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	8.00	Put		340.00000	397,000	17.68	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		236.00000	201,000	18.55	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		473.00000	539,000	18.55	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		420.00000	361,000	16.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		207.00000	249,000	16.73	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		999.00000	1,083,000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		112.00000	95,000	21.55	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		447.00000	386,000	16.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		184.00000	224,000	16.57	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,363.00000	1,452,000	23.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		76.00000	64,000	23.40	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.96580	8.06820		17.56	0.00	0	9,558.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		954.00000	869,000	15.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		86.00000	103,000	15.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		913.00000	831,000	15.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		95.00000	115,000	15.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		997.00000	908,000	15.79	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		79.00000	92,000	15.79	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		107.00000	128,000	15.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		875.00000	794,000	15.92	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,221.00000	1,302,000	21.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		189.00000	168,000	21.70	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		507.00000	454,000	17.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		339.00000	388,000	17.38	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		278.00000	247,000	19.91	0.00	0	2,000.00

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	8.60	Put		810.00000	881,000	19.91	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,308.00000	1,391,000	22.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		176.00000	157,000	22.05	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		969.00000	1,045,000	20.65	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		237.00000	211,000	20.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		606.00000	545,000	16.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		238.00000	279,000	16.67	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		660.00000	726,000	19.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		328.00000	292,000	19.17	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		425.00000	379,000	18.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		457.00000	513,000	18.09	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.06750	8.17220		17.99	0.00	0	9,800.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		748.00000	684,000	16.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		276.00000	317,000	16.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		720.00000	660,000	16.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		298.00000	343,000	16.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		777.00000	709,000	16.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		255.00000	292,000	16.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		432.00000	485,000	17.82	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		604.00000	552,000	17.82	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,220.00000	1,301,000	21.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		292.00000	268,000	21.27	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.17240	8.27680		18.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		763.00000	710,000	17.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		436.00000	488,000	17.72	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	18/03/2013	Foreign Exchange Future	8.00	Call		741.00000	690,000	17.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		464.00000	518,000	17.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		786.00000	731,000	17.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		409.00000	459,000	17.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,227.00000	1,305,000	21.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		404.00000	377,000	21.03	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		700.00000	652,000	18.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		523.00000	580,000	18.24	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.40300	8.50570		19.00	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		717.00000	678,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,189.00000	1,253,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		703.00000	665,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,225.00000	1,290,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		731.00000	692,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,153.00000	1,217,000	20.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.98210	9.07970		19.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,418.00000	1,371,000	19.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		838.00000	889,000	19.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,401.00000	1,354,000	19.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		871.00000	922,000	19.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,435.00000	1,388,000	18.96	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		805.00000	856,000	18.96	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		547.00000	592,000	17.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,627.00000	1,574,000	17.81	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.05620	10.15380		20.96	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	14/12/2015	Foreign Exchange Future	9.20	Call		2,011.00000	1,958,000	19.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,057.00000	1,102,000	19.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,990.00000	1,936,000	20.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,086.00000	1,130,000	20.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,034.00000	1,979,000	19.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,030.00000	1,073,000	19.93	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.76060	7.85880		16.38	38,803.00	5	414.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			35,218.00000	27,335,000	16.21	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			4,338.00000	6,275,000	16.21	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			31,418.00000	23,932,000	16.25	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			5,538.00000	7,872,000	16.25	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			39,223.00000	30,981,000	16.17	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			3,343.00000	4,921,000	16.17	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			40,024.00000	48,010,000	19.61	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			5,904.00000	4,070,000	19.61	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.86240	7.96290		17.04	0.00	0	523.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			19,645.00000	16,688,000	19.23	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			58,355.00000	65,448,000	19.23	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			18,516.00000	15,721,000	19.46	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			62,226.00000	69,481,000	19.46	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			20,882.00000	17,726,000	19.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			54,592.00000	61,486,000	19.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.27220	12.33870		14.51	52,156,850.00	4,250	13,890.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		903.00000	838,000	15.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		14.00000	16,000	15.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		854.00000	790,000	15.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		15.00000	18,000	15.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		951.00000	886,000	16.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		12.00000	14,000	16.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		806.00000	742,000	14.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		17.00000	20,000	14.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		490.00000	439,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		51.00000	67,000	14.29	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,344.00000	1,278,000	19.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		5.00000	6,000	19.24	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		572.00000	518,000	14.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		33.00000	46,000	14.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		229.00000	196,000	14.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		190.00000	224,000	14.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,000.00000	935,000	16.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		11.00000	13,000	16.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,443.00000	1,377,000	19.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		4.00000	5,000	19.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		662.00000	602,000	14.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		23.00000	30,000	14.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,246.00000	1,180,000	18.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		7.00000	8,000	18.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		414.00000	367,000	14.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		75.00000	95,000	14.35	0.00	0	768.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		451.00000	402,000	14.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		62.00000	80,000	14.32	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		133.00000	114,000	15.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		344.00000	392,000	15.68	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		578.00000	636,000	16.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		67.00000	58,000	16.85	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,225.00000	1,290,000	19.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		14.00000	12,000	19.43	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.42310	12.49200		14.80	0.00	0	2,959.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		791.00000	745,000	14.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		149.00000	172,000	14.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		755.00000	712,000	14.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		163.00000	189,000	14.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		829.00000	779,000	14.02	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		137.00000	156,000	14.02	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.57520	12.64560		15.63	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		356.00000	340,000	17.46	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,160.00000	1,215,000	17.46	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		345.00000	330,000	17.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,199.00000	1,255,000	17.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		367.00000	351,000	17.35	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,121.00000	1,176,000	17.35	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,407.00000	1,341,000	14.02	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		111.00000	116,000	14.02	0.00	0	6,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09780	0.09970		18.07	0.00	0	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		977.00000	793,000	18.24	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		7.00000	13,000	18.24	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		197.00000	116,000	18.07	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		227.00000	336,000	18.07	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,970.00000	1,780,000	24.69	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	24.69	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09920	0.10110		17.78	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		208.00000	162,000	20.08	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		898.00000	1,042,000	20.08	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		80.00000	61,000	22.69	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,770.00000	1,941,000	22.69	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		575.00000	463,000	17.61	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		265.00000	343,000	17.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.22300	10.23860		13.54	0.00	0	22,582.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		236.00000	230,000	13.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		97.00000	107,000	13.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		205.00000	200,000	13.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		116.00000	127,000	13.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		269.00000	263,000	13.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		80.00000	90,000	13.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,190.00000	1,175,000	18.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		1.00000	2,000	18.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		151.00000	151,000	13.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		162.00000	178,000	13.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		465.00000	455,000	13.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		26.00000	32,000	13.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,240.00000	1,225,000	18.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1.00000	2,000	18.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		381.00000	372,000	13.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		42.00000	49,000	13.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		55.00000	56,000	15.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		416.00000	433,000	15.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		35.00000	36,000	16.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		546.00000	563,000	16.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		131.00000	131,000	14.01	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		192.00000	208,000	14.01	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		15.00000	15,000	18.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		876.00000	892,000	18.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		5.00000	5,000	19.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,266.00000	1,282,000	19.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		24.00000	25,000	17.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		685.00000	702,000	17.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		2.00000	2,000	20.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,513.00000	1,529,000	20.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		21.00000	22,000	17.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		732.00000	749,000	17.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		698.00000	684,000	14.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		9.00000	11,000	14.96	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	19/03/2012	Foreign Exchange Future	11.30	Call		9.00000	9,000	19.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,070.00000	1,086,000	19.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		31.00000	32,000	16.50	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		592.00000	609,000	16.50	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		780.00000	796,000	17.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		19.00000	19,000	17.73	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,365.00000	1,381,000	20.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		4.00000	4,000	20.13	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		304.00000	297,000	13.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		65.00000	74,000	13.76	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		342.00000	334,000	13.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		53.00000	61,000	13.82	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.36220	10.38110		14.33	0.00	0	26,015.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		326.00000	328,000	14.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		345.00000	366,000	14.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		307.00000	308,000	14.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		376.00000	396,000	14.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		347.00000	348,000	14.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		316.00000	336,000	14.33	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.50590	10.52500		15.04	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		425.00000	415,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		626.00000	635,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		405.00000	395,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		656.00000	665,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		414.00000	404,000	15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		565.00000	574,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,163.00000	1,146,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		88.00000	90,000	14.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.92880	10.94280		15.00	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		701.00000	701,000	15.88	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,251.00000	1,265,000	15.88	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		687.00000	687,000	15.96	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,287.00000	1,301,000	15.96	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		715.00000	715,000	15.81	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,215.00000	1,229,000	15.81	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			424.64100	422.72200			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			430.98800	429.04400			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			386.37000	384.76300			0.00	0	906.00
ALBI	On	02/08/2012	Index Future			392.14500	390.51700			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.79640	7.89500		16.72	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		152.00000	119,000	18.34	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		357.00000	423,000	18.34	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		138.00000	108,000	18.61	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		393.00000	462,000	18.61	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		167.00000	132,000	18.07	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		322.00000	386,000	18.07	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.77190	7.87010		16.52	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		168.00000	126,000	17.43	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	29/03/2012	Any day expiry	7.90	Put		198.00000	254,000	17.43	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		149.00000	111,000	17.74	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		229.00000	289,000	17.74	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		189.00000	143,000	17.13	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		169.00000	221,000	17.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.30910	8.39250		12.46	2,575,821.00	310	18,495.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,143.00000	1,060,000	17.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		1.00000	1,000	17.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,093.00000	1,010,000	17.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		1.00000	1,000	17.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,193.00000	1,110,000	18.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		1.00000	1,000	18.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		993.00000	910,000	16.99	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		1.00000	1,000	16.99	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,443.00000	1,359,000	19.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	0,000	19.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		647.00000	566,000	14.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		5.00000	7,000	14.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		944.00000	861,000	16.68	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		2.00000	2,000	16.68	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,393.00000	1,309,000	19.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	0,000	19.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,193.00000	2,109,000	23.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	0,000	23.64	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	19/03/2012	Foreign Exchange Future	7.90	Call		502.00000	423,000	13.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		10.00000	14,000	13.12	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.32820	8.41270		13.02	0.00	0	8,758.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		791.00000	716,000	12.95	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		28.00000	38,000	12.95	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		747.00000	674,000	12.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		34.00000	46,000	12.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		836.00000	760,000	12.97	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		23.00000	32,000	12.97	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.35830	8.44340		13.54	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		449.00000	403,000	13.40	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		242.00000	281,000	13.40	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		422.00000	378,000	13.46	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		265.00000	306,000	13.46	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		477.00000	429,000	13.34	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		220.00000	257,000	13.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.37170	9.44420		15.24	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,439.00000	2,373,000	15.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		295.00000	301,000	15.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,397.00000	2,331,000	15.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		303.00000	309,000	15.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,481.00000	2,415,000	15.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		287.00000	293,000	15.91	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.79040	7.85530		12.20	0.00	0	10.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		325.00000	270,000	12.47	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		20.00000	30,000	12.47	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		283.00000	231,000	12.42	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		28.00000	41,000	12.42	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		369.00000	312,000	12.52	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		14.00000	22,000	12.52	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.87580	7.94210		11.94	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		148.00000	129,000	13.09	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		356.00000	403,000	13.09	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		134.00000	117,000	13.28	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		392.00000	441,000	13.28	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		162.00000	142,000	12.90	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		320.00000	366,000	12.90	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.07980	0.10530			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.16560	0.13710			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.02070	0.04190			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.06970	0.03990			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.06470	0.08830			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.07000	0.08800			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.08920	0.10390			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.45900	8.48620		14.84	0.00	0	25.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		108.00000	94,000	15.52	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		222.00000	235,000	15.52	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		93.00000	79,000	15.75	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		257.00000	270,000	15.75	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		126.00000	110,000	15.29	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		190.00000	201,000	15.29	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.58240	8.61170		15.95	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		174.00000	160,000	17.73	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		662.00000	678,000	17.73	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		163.00000	150,000	17.90	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		701.00000	718,000	17.90	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		185.00000	170,000	17.55	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		623.00000	638,000	17.55	0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	03/05/2012	GOVI				387.30700	385.76900			0.00	0	181.00
GOVI On	03/05/2012	GOVI		382.00	Call		37,690.00000	53,070,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Call		37,590.00000	52,970,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/05/2012	GOVI	381.99	Call		37,790.00000	53,170,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			393.09600	391.53900			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		15,390.00000	30,960,000		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		15,290.00000	30,860,000		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		15,490.00000	31,060,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			169.91200	169.86600			0.00	0	514.00
IGOV	On	02/08/2012	Index Future			172.45100	172.40600			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			461.05000	461.08200			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			469.57000	469.65200			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.63000	5.63000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.65000	5.65000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.68000	5.68000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.72000	5.72000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.74000	5.75000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.87000	5.89000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.03000	6.05000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.19000	6.23000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.37000	6.42000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.57000	6.61000			0.00	0	1,500.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.46810	6.51310		11.20	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		249.00000	209,000	11.82	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		20.00000	25,000	11.82	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		240.00000	201,000	11.78	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		21.00000	27,000	11.78	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		257.00000	217,000	11.86	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		18.00000	23,000	11.86	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.52000	6.56840		12.47	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		357.00000	318,000	12.74	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		89.00000	98,000	12.74	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		322.00000	285,000	12.67	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		104.00000	115,000	12.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/06/2012	Foreign Exchange Future	6.25	Call		393.00000	354,000	12.81	0.00	0	0.00
NZ\$ / R	On 18/06/2012	Foreign Exchange Future	6.25	Put		75.00000	84,000	12.81	0.00	0	0.00
PULA /	On 19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA /	On 19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00
PULA /	On 19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00
PULA /	On 19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00
PULA /	On 19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00
PULA /	On 19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00
PULA /	On 19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On 03/05/2012	Bond Future			6.66000	6.72500		3.14	0.00	0	10,835.00
R157	On 03/05/2012	Bond Future	8.25	Call		4,937.00000	5,153,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.25	Put		2.00000	2,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.30	Call		5,094.00000	5,310,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.30	Put		2.00000	2,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.20	Call		4,780.00000	4,995,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.20	Put		3.00000	2,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.25	Put		1,757.00000	1,580,000	3.05	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.25	Call		165.00000	204,000	3.05	0.00	0	1,500.00
R157	On 03/05/2012	Bond Future	6.50	Call		381.00000	454,000	3.09	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.50	Put		1,132.00000	988,000	3.09	0.00	0	1,500.00
R157	On 03/05/2012	Bond Future	6.75	Call		744.00000	858,000	3.14	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.75	Put		661.00000	559,000	3.14	0.00	0	1,500.00
R157	On 02/08/2012	Bond Future			6.71500	6.78600		3.60	0.00	0	0.00
R157	On 02/08/2012	Bond Future	8.00	Call		3,854.00000	4,046,000	3.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.00	Put		195.00000	168,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,984.00000	4,178,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		177.00000	152,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,726.00000	3,916,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		214.00000	186,000	3.83	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.76200	6.83900		3.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,667.00000	1,788,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,213.00000	1,116,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,748.00000	1,873,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,153.00000	1,060,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,586.00000	1,704,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,273.00000	1,173,000	3.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.78900	6.88200		3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,338.00000	1,451,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,676.00000	1,551,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,402.00000	1,519,000	3.15	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,612.00000	1,491,000	3.15	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,277.00000	1,387,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,744.00000	1,616,000	3.13	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.28200	8.36000		11.65	0.00	0	28,056.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.00	Call		6,529.00000	7,127,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		725.00000	586,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,887.00000	7,498,000	12.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		647.00000	521,000	12.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,176.00000	6,761,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		810.00000	658,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,402.00000	4,854,000	11.44	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		960.00000	1,148,000	11.44	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,440.00000	3,011,000	11.62	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,921.00000	2,229,000	11.62	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,342.00000	3,775,000	11.88	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		2,036.00000	1,732,000	11.88	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,489.00000	6,046,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		1,008.00000	828,000	12.19	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.35100	8.43200		15.29	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,479.00000	6,934,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,595.00000	3,299,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,749.00000	7,215,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,421.00000	3,136,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,214.00000	6,658,000	15.46	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,777.00000	3,470,000	15.46	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,782.00000	5,374,000	15.15	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,084.00000	4,428,000	15.15	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		6,005.00000	6,441,000	15.42	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,927.00000	3,612,000	15.42	0.00	0	276.00

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	7.66	Put		9,494.00000	8,955,000	14.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		2,045.00000	2,257,000	14.82	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,777.00000	8,258,000	14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,330.00000	2,563,000	14.88	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,533.00000	6,990,000	15.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,560.00000	3,266,000	15.51	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.41700	8.49900		14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,192.00000	7,624,000	15.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,948.00000	4,633,000	15.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,444.00000	7,884,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,760.00000	4,453,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,943.00000	7,367,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,141.00000	4,818,000	14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.48000	8.56700		14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,627.00000	7,026,000	14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,225.00000	6,847,000	14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,851.00000	7,258,000	15.01	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		7,002.00000	6,632,000	15.01	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,413.00000	6,804,000	14.95	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,461.00000	7,074,000	14.95	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R:On	21/12/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.48532	215.50191			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		502.00000	485,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Call		452.00000	435,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Call		552.00000	535,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			252.07052	252.07321			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		1,073.00000	1,071,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		1,023.00000	1,021,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		1,123.00000	1,121,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.10800	6.16800		2.34	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,833.00000	3,981,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1.00000	0,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,951.00000	4,099,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1.00000	0,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,714.00000	3,863,000	2.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.56	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.11300	6.18000		2.79	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,005.00000	3,143,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		83.00000	70,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,104.00000	3,244,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		73.00000	62,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,906.00000	3,043,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		93.00000	79,000	2.98	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.09200	6.16500		2.54	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,313.00000	1,405,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		637.00000	581,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,378.00000	1,472,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		601.00000	547,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,250.00000	1,339,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		674.00000	615,000	2.57	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.01300	6.10600		2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,089.00000	1,180,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		833.00000	758,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,139.00000	1,234,000	2.30	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		794.00000	723,000	2.30	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,040.00000	1,129,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		873.00000	796,000	2.29	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2012	Bond Future			187.47740	187.47828			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		2,522.00000	2,523,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		2,572.00000	2,573,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		2,472.00000	2,473,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.22100	7.29000		5.52	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,309.00000	6,615,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		12.00000	8,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,514.00000	6,821,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		10.00000	7,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,105.00000	6,410,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		16.00000	11,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,839.00000	1,626,000	5.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		529.00000	626,000	5.44	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,408.00000	1,225,000	5.49	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		778.00000	905,000	5.49	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,475.00000	1,664,000	5.62	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		761.00000	640,000	5.62	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,578.00000	2,825,000	5.77	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		323.00000	260,000	5.77	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.28800	7.36100		6.79	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	8.50	Call		5,234.00000	5,493,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		486.00000	431,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,400.00000	5,662,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		450.00000	398,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,069.00000	5,325,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		524.00000	466,000	7.20	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.35300	7.43000		6.66	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,062.00000	3,250,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,761.00000	1,633,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,186.00000	3,378,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,683.00000	1,559,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,941.00000	3,125,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,842.00000	1,710,000	6.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.41100	7.49700		6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,045.00000	1,138,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,014.00000	4,772,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,102.00000	1,199,000	5.99	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,867.00000	4,629,000	5.99	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		994.00000	1,083,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,167.00000	4,921,000	5.98	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.52800	7.59200		6.74	0.00	0	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,867.00000	6,186,000	7.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.75	Put		63.00000	49,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,098.00000	6,418,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		53.00000	40,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,637.00000	5,953,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		75.00000	58,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,414.00000	3,136,000	6.55	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		279.00000	334,000	6.55	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,769.00000	1,968,000	6.88	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		952.00000	818,000	6.88	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.60200	7.66800		8.69	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,021.00000	5,269,000	9.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		949.00000	865,000	9.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,203.00000	5,454,000	9.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		893.00000	812,000	9.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,841.00000	5,085,000	9.04	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,008.00000	920,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.67000	7.73900		8.29	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,591.00000	3,783,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,337.00000	2,194,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,732.00000	3,929,000	8.41	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,239.00000	2,102,000	8.41	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,453.00000	3,642,000	8.37	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,437.00000	2,292,000	8.37	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.73300	7.80900		8.16	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,775.00000	3,971,000	8.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future	8.00	Put		2,891.00000	2,732,000	8.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,906.00000	4,106,000	8.29	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,792.00000	2,637,000	8.29	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,646.00000	3,838,000	8.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,992.00000	2,830,000	8.25	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.01700	6.08000		1.47	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,248.00000	2,349,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		1.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,326.00000	2,427,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		1.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,170.00000	2,271,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		1.00000	0,000	1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.01300	6.08600		1.68	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,642.00000	1,733,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		58.00000	48,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,703.00000	1,795,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		52.00000	43,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,582.00000	1,672,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		65.00000	55,000	1.79	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.94600	6.03300		1.42	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future	6.00	Call		478.00000	527,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		516.00000	465,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		507.00000	559,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		487.00000	440,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		449.00000	497,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		544.00000	492,000	1.42	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.74400	5.87100		1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		519.00000	582,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		403.00000	352,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		544.00000	609,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		384.00000	335,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		494.00000	556,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		423.00000	371,000	1.14	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.76900	7.84300		7.99	0.00	0	24,915.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,076.00000	5,449,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		182.00000	142,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,311.00000	5,689,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		156.00000	121,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,840.00000	5,209,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		208.00000	163,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,815.00000	2,515,000	7.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		593.00000	707,000	7.86	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,053.00000	1,801,000	7.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	7.65	Call		970.00000	1,131,000	7.95	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,946.00000	2,194,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,076.00000	910,000	8.15	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,068.00000	3,380,000	8.34	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		562.00000	461,000	8.34	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.84600	7.92300		10.27	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,447.00000	5,757,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,099.00000	991,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,639.00000	5,954,000	10.75	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,036.00000	933,000	10.75	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,257.00000	5,562,000	10.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,164.00000	1,052,000	10.69	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.91400	7.99300		9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,987.00000	4,227,000	9.99	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,648.00000	2,471,000	9.99	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,139.00000	4,384,000	10.02	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,542.00000	2,371,000	10.02	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,839.00000	4,074,000	9.97	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,758.00000	2,577,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.97900	8.06500		9.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,220.00000	4,464,000	9.88	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,284.00000	3,089,000	9.88	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,362.00000	4,611,000	9.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,175.00000	2,986,000	9.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,081.00000	4,320,000	9.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future	8.20	Put		3,397.00000	3,197,000	9.85	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	03/05/2012	Bond Future			7.85300	7.93100		9.20	0.00	0	9,194.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,265.00000	6,704,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		124.00000	94,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,521.00000	6,964,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		106.00000	79,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,008.00000	6,443,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		142.00000	108,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,208.00000	2,860,000	8.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		577.00000	698,000	8.95	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,357.00000	2,061,000	9.05	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		958.00000	1,132,000	9.05	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,953.00000	2,226,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,243.00000	1,046,000	9.24	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,126.00000	3,474,000	9.47	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		655.00000	534,000	9.47	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.92200	8.00400		11.47	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,579.00000	5,927,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,339.00000	1,205,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,780.00000	6,134,000	11.99	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	Put		1,265.00000	1,137,000	11.99	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,381.00000	5,723,000	11.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,417.00000	1,278,000	11.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.98800	8.07200		11.45	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,121.00000	4,390,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,111.00000	2,899,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,279.00000	4,555,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,988.00000	2,783,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,965.00000	4,229,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,238.00000	3,020,000	11.57	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.05100	8.14100		10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,720.00000	3,965,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,508.00000	4,251,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,857.00000	4,109,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,365.00000	4,115,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,588.00000	3,829,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,658.00000	4,397,000	10.96	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	03/05/2012	Bond Future			8.75400	8.83700		16.69	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,003.00000	3,396,000	17.00	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	03/05/2012	Bond Future	9.00	Put		1,742.00000	1,480,000	17.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,232.00000	3,642,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,592.00000	1,346,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,781.00000	3,157,000	16.94	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,903.00000	1,624,000	16.94	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.81700	8.90200		21.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,770.00000	6,178,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,152.00000	2,897,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,989.00000	6,406,000	21.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,007.00000	2,761,000	21.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,553.00000	5,952,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,302.00000	3,038,000	21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.87800	8.96500		21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,483.00000	5,844,000	21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,216.00000	4,907,000	21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,677.00000	6,046,000	21.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,031.00000	4,730,000	21.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,297.00000	5,651,000	21.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,412.00000	5,096,000	21.48	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.93700	9.02800		20.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,144.00000	6,512,000	20.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,356.00000	6,031,000	20.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,332.00000	6,707,000	21.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,166.00000	5,848,000	21.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,963.00000	6,325,000	20.95	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	8.95	Put		6,556.00000	6,225,000	20.95	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			139.24519	139.24591			2,784,903.80	20	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		246.00000	245,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		196.00000	195,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		296.00000	295,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.40624	118.41168			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		212.00000	206,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Call		162.00000	156,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		262.00000	256,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	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
R212	On	03/05/2012	Bond Future			115.85760	115.55698			1,737,864.00	15	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		257.00000	558,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		207.00000	508,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		307.00000	608,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.70200	8.77400		14.93	0.00	0	995.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,649.00000	5,077,000	15.48	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		962.00000	810,000	15.48	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,928.00000	5,368,000	15.53	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		868.00000	728,000	15.53	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,374.00000	4,791,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1,062.00000	900,000	15.42	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.76800	8.84300		18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,175.00000	6,546,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		3,050.00000	2,825,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,406.00000	6,785,000	19.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,909.00000	2,693,000	19.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,947.00000	6,311,000	19.30	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,196.00000	2,965,000	19.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.83400	8.91000		19.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,742.00000	6,066,000	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	9.00	Put		5,045.00000	4,773,000	19.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,945.00000	6,275,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,864.00000	4,599,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,548.00000	5,865,000	19.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,237.00000	4,959,000	19.11	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.90100	8.98100		18.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,348.00000	6,677,000	18.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,202.00000	5,913,000	18.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,543.00000	6,879,000	18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		6,016.00000	5,734,000	18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,160.00000	6,484,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,399.00000	6,105,000	18.58	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	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	19/03/2012	Foreign Exchange Future			1.23080	1.24580		16.57	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		529.00000	408,000	15.63	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		71.00000	100,000	15.63	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		223.00000	155,000	16.57	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		265.00000	347,000	16.57	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		970.00000	824,000	15.56	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		12.00000	16,000	15.56	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 <sub>n</sub> 18/06/2012 Foreign Exchange Future			1.24480	1.26010		17.16	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.15	Call		1,201.00000	1,070,000	16.12	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.15	Put		100.00000	122,000	16.12	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.20	Call		826.00000	719,000	16.34	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.20	Put		225.00000	271,000	16.34	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.10	Call		1,650.00000	1,507,000	17.14	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.10	Put		49.00000	59,000	17.14	0.00	0	0.00

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**Total for Derivatives :** **129,451,629.80**      **13,633**      **1,154,656.00**

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**i-Bonds**

1BG4A <sub>1</sub> On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A <sub>2</sub> On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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	1,000,000.00
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	22,684.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			100,300,000,000.00	1,003,000	28,690,558.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	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			0.00	0	0.00
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
ABL10E	On	15/03/2015	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
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			69,100,000,000.00	691,000	207,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			26,680,000,000,000.00	266,800,000	76,000,000.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			3,060,000,000,000.00	30,600,000	15,300,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			1,022,900,000,000.00	10,229,000	10,069,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			11,500,000,000,000.00	115,000,000	35,000,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,260,600.00
ABLI04	On	11/10/2016	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
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	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	2,569,600.00
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	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			56,900,000,000.00	569,000	6,671,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			71,100,000,000.00	711,000	6,713,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			32,000,000,000.00	320,000	96,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5,172,600.00
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
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	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
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ACL147	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL148	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL151	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL152	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
ACL153	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL154	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	7,500,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			13,800,000,000.00	138,000	14,042,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP53L	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP54L	On	07/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55L	On	23/04/2012	Spot Bond			100.00000	100.00000		1,000,000,000,000.00	10,000,000,000.00	10,000,000	5,000,000.00
BCP56L	On	17/05/2012	Spot Bond			100.00000	100.00000		108,000,000,000,000.00	1,080,000,000,000.00	1,080,000,000	467,000,000.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	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
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		18,480,000,000,000.00		184,800,000	30,800,000.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			102,900,000,000.00	1,029,000	3,309,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			35,400,000,000.00	354,000	4,106,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			81,900,000,000.00	819,000	12,238,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 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
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN200	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
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	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
CLN206On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On	30/03/2012	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
CLN212On	20/03/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	20,000,000.00
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
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
CLN85	On	20/03/2012	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
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06	On	20/12/2016			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	73,562.00
COJ04	On	05/06/2018			100.00000	100.00000		95,700,000,000.00		957,000	2,469,240.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
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
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			224,800,000,000.00	2,248,000	79,574,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			85,900,000,000.00	859,000	145,757,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ149	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ162	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ167	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ169	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
EQ170	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172	On	17/05/2012			100.00000	100.00000		10,000,000,000,000.00		100,000,000	50,000,000.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000		400,000,000,000.00		4,000,000	3,000,000.00

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	2,000,000.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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			800,000,000,000.00	8,000,000	46,800,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			2,072,000,000.00	224,000	268,924,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			2,800,000,000,000.00	280,000,000	184,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			70,799,150,000.00	9,019,000	72,019,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			40,447,500,000.00	5,393,000	253,393,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		44,600,000,000.00		446,000	6,454,606.00
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	0.00
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	9,000,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	400,000.00
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
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	30,000,000.00
FRC95	On	15/06/2016	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
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000		3,000,000,000,000.00		30,000,000	15,000,000.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			18,900,000,000.00	189,000	1,657,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			143,400,000,000.00	1,434,000	6,703,072.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			46,200,000,000.00	462,000	27,462,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	100,094,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			10,800,000,000.00	108,000	18,908,000.00
HWAY3	On	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			46,900,000,000.00	469,000	3,141,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	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
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	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
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	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
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
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
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132	On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			46,000,000,000.00	460,000	138,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			114,900,000,000.00	1,149,000	1,345,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	2,227,793.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	11,670,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	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
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000		15,000,000,000,000.00		150,000,000	150,000,000.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	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
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	3,000,000.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	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		100,000,000,000.00		1,000,000	65,700,000.00
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
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	12/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027On	07/10/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP01On	30/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP01On	29/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP01On	29/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP16On	13/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP17On	23/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP18On	28/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP19On	18/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP20On	17/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP21On	11/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP22On	09/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP23On	13/02/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
MCB2MOn	13/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MCB3MOn	13/12/2014	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	05/10/2014	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
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	30,800,000.00
MFS1A'On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A'On	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		180,000,000,000.00		1,800,000	16,540,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		115,200,000,000.00		1,152,000	3,377,066.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		71,700,000,000.00		717,000	3,715,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
MTNC0On	05/03/2012	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
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		65,500,000,000.00		655,000	17,197,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		33,100,000,000.00		331,000	6,099,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		2,700,000,000,000.00		27,000,000	6,000,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		114,000,000,000.00		1,140,000	9,342,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12E	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	57,465.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,500,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	165,000.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			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
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	115,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	12,600,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			2,000,000,000.00	20,000	20,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		21,423,100,000,000.00		214,231,000	8,529,426.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000		400,000,000,000.00		4,000,000	4,000,000.00
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	1,000,000.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2A1f	On	15/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000				0.00	0	29,200,000.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2A4f	On	15/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2A9f	On	15/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000				0.00	0	2,000,000.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2B1f	On	15/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2B4f	On	15/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
PR2C1f	On	15/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.59000	6.65000		122,240,620,928,300.00	18,549,411,370	18,874,697,000.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.21500	8.29000			36,232,791,475,000.00	4,410,565,000	8,835,879,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			219.23765	219.21988			9,029,174,799,700.05	41,184,417	848,537,314.00
R197	On	07/12/2023	Spot Bond			2.18000	2.18000			16,693,940,780.00	7,657,771	656,075,087.00
R201	On	21/12/2014	Spot Bond			6.07000	6.12500			9,825,150,870,000.00	1,618,641,000	2,715,687,931.00
R202	On	07/12/2033	Spot Bond			2.37000	2.37000			169,313,143,650.00	71,440,145	1,713,122,800.00
R203	On	15/09/2017	Spot Bond			7.15000	7.21500			29,659,465,550,000.00	4,148,177,000	5,882,547,644.00
R204	On	21/12/2018	Spot Bond			7.45500	7.51500			24,449,246,535,000.00	3,279,577,000	4,986,033,991.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.97000	6.02500			5,280,829,170,000.00	884,561,000	2,364,959,000.00
R207	On	15/01/2020	Spot Bond			7.69500	7.76500			31,538,662,362,000.00	4,098,591,600	9,241,461,900.00
R208	On	31/03/2021	Spot Bond			7.78500	7.86000			15,939,328,185,000.00	2,047,441,000	6,810,288,300.00
R209	On	31/03/2036	Spot Bond			8.69500	8.77500			20,451,153,005,000.00	2,352,059,000	12,618,905,000.00
R210	On	31/03/2028	Spot Bond			2.37500	2.37500			973,632,876,875.00	409,950,685	494,811,400.00
R211	On	31/01/2017	Spot Bond			0.86000	0.86000			186,460,340,140.00	216,814,349	709,984,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.10000	2.13000			1,299,712,545,600.00	618,910,736	764,489,600.00
R213	On	28/02/2031	Spot Bond			8.64000	8.71000			20,215,863,360,000.00	2,339,799,000	3,017,301,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			5,552,300,000,000.00	854,200,000	2,740,135,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
SBK7	On	24/05/2015			100.00000	100.00000			0.00	0	17,000,000.00
SBK8	On	10/04/2013			100.00000	100.00000			49,500,000,000.00	495,000	43,669,000.00
SBK9	On	10/04/2018			100.00000	100.00000			0.00	0	9,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On	09/04/2014			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2013			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014			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
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			2,500,000,000.00	25,000	25,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			36,000,000,000.00	360,000	2,608,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	10,000,000.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012			100.00000	100.00000			4,800,000,000.00	48,000,000	48,000,000.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	8,500,000.00
SMF1	On	27/06/2013			100.00000	100.00000			41,200,000,000.00	412,000	5,514,338.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014			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
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			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
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	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
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN877	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	22/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
SYN892	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
SYN893	On	11/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN894	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN897	On	16/03/2012	Spot Bond			100.00000	100.00000		15,000,000,000,000.00	150,000,000.00	150,000,000	75,000,000.00
SYN898	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	500,000,000.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	23,350,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TFS89	On	01/03/2012	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
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			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
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		40,000,000,000.00		400,000	6,516,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		101,400,000,000.00		1,014,000	1,017,304,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		74,882,000,000.00		748,820	756,774,634.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		146,600,000,000.00		1,466,000	17,440,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			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
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000		5,020,000,000,000.00	50,200,000	501,000,000.00	
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	125,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	14,225,385.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	78,618,341.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			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
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			5,800,000,000,000.00	58,000,000	610,679,312.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>594,874,799,737,045.00</b>	<b>48,832,627,893</b>	<b>91,859,520,249.00</b>
<b>Grand Total:</b>							<b>594,874,929,188,675.00</b>	<b>18,832,641,526</b>	<b>91,860,674,905.00</b>