

# Daily MTM Report

Daily summary for: 29/02/2012

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			7.42900	7.55840		14.59	317,664,040.00	42,760	191,325.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		526.00000	399,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		4.00000	6,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		478.00000	353,000	15.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		6.00000	10,000	15.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		575.00000	448,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		3.00000	5,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		562.00000	434,000	15.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		4.00000	5,000	15.72	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		416.00000	295,000	14.95	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		8.00000	16,000	14.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		325.00000	213,000	14.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		17.00000	34,000	14.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		760.00000	631,000	18.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		2.00000	2,000	18.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		370.00000	253,000	14.88	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		12.00000	24,000	14.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		809.00000	680,000	18.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		1.00000	1,000	18.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		111.00000	58,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		103.00000	179,000	15.85	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		22.00000	10,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		414.00000	531,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		204.00000	114,000	14.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		46.00000	85,000	14.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		7.00000	2,000	22.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		749.00000	873,000	22.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		859.00000	730,000	19.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	1,000	19.47	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		5.00000	2,000	22.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		797.00000	923,000	22.81	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		710.00000	581,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		2.00000	2,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		18.00000	8,000	20.23	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		460.00000	579,000	20.23	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		464.00000	340,000	15.02	0.00	0	6,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		6.00000	11,000	15.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		909.00000	780,000	20.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	1,000	20.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		170.00000	91,000	15.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		62.00000	112,000	15.01	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		9.00000	4,000	22.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		651.00000	775,000	22.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		32.00000	15,000	18.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		324.00000	436,000	18.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		513.00000	386,000	15.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		5.00000	7,000	15.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		959.00000	830,000	20.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	1,000	20.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		40.00000	18,000	18.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		282.00000	389,000	18.08	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		15.00000	7,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		507.00000	628,000	20.77	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		26.00000	12,000	19.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		368.00000	483,000	19.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		11.00000	5,000	21.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		603.00000	726,000	21.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		242.00000	143,000	14.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		34.00000	64,000	14.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		283.00000	176,000	14.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		25.00000	47,000	14.73	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		660.00000	532,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		2.00000	3,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		60.00000	29,000	17.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		202.00000	300,000	17.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		13.00000	6,000	21.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		555.00000	677,000	21.30	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		139.00000	73,000	15.43	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		81.00000	144,000	15.43	0.00	0	2,520.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,159.00000	1,029,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	0,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,408.00000	1,279,000	24.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	24.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		91.00000	46,000	16.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		133.00000	217,000	16.28	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		8.00000	3,000	22.33	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		700.00000	824,000	22.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,358.00000	1,229,000	23.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		611.00000	483,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		3.00000	4,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		49.00000	23,000	17.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		241.00000	344,000	17.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		4.00000	1,000	23.06	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		846.00000	972,000	23.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,109.00000	979,000	21.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	0,000	21.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		74.00000	36,000	16.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		166.00000	257,000	16.70	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,009.00000	879,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	0,000	20.88	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		1,059.00000	929,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	0,000	21.27	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,208.00000	1,079,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,458.00000	1,329,000	24.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	24.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		3.00000	1,000	23.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		895.00000	1,022,000	23.30	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		3.00000	1,000	23.54	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		945.00000	1,072,000	23.54	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		1.00000	0,000	24.99	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,243.00000	1,371,000	24.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,442.00000	1,571,000	26.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		0.00000	0,000	26.47	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		2.00000	1,000	24.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		1,044.00000	1,172,000	24.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		1.00000	0,000	24.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,093.00000	1,221,000	24.27	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,193.00000	1,321,000	24.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		1.00000	0,000	24.75	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,143.00000	1,271,000	24.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		1.00000	0,000	24.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,692.00000	1,821,000	28.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	0,000	28.97	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,942.00000	2,071,000	31.46	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		0.00000	0,000	31.46	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,642.00000	1,771,000	28.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		0.00000	0,000	28.47	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.52730	7.65830		15.69	78,494,684.40	10,428	77,729.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		503.00000	406,000	15.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		95.00000	129,000	15.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		469.00000	376,000	15.16	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		111.00000	149,000	15.16	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		541.00000	438,000	14.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		83.00000	111,000	14.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		145.00000	112,000	18.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		587.00000	685,000	18.72	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		22.00000	27,000	15.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		930.00000	804,000	15.26	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		87.00000	67,000	20.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		929.00000	1,040,000	20.83	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		73.00000	57,000	21.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		1,065.00000	1,180,000	21.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		66.00000	51,000	22.15	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,158.00000	1,274,000	22.15	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		704.00000	589,000	14.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		46.00000	62,000	14.95	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		350.00000	272,000	15.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		192.00000	245,000	15.69	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		167.00000	128,000	18.19	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		509.00000	601,000	18.19	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		127.00000	98,000	19.25	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		669.00000	771,000	19.25	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		240.00000	185,000	16.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		332.00000	408,000	16.92	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,251.00000	1,369,000	22.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		59.00000	46,000	22.68	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		258.00000	200,000	16.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		300.00000	373,000	16.67	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,632.00000	1,754,000	24.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		40.00000	31,000	24.62	77,500.00	2,500	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.62730	7.75940		16.63	1,525,460.00	200	7,083.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		693.00000	591,000	15.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		134.00000	164,000	15.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		658.00000	561,000	15.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		149.00000	184,000	15.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		729.00000	625,000	15.26	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		120.00000	148,000	15.26	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		166.00000	206,000	15.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		625.00000	533,000	15.61	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,464.00000	1,577,000	22.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		123.00000	104,000	22.55	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		342.00000	287,000	17.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		483.00000	560,000	17.81	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		182.00000	153,000	20.60	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		1,023.00000	1,126,000	20.60	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,556.00000	1,670,000	22.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		115.00000	97,000	22.91	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,196.00000	1,303,000	21.38	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		155.00000	130,000	21.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		417.00000	351,000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		358.00000	424,000	17.02	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		857.00000	954,000	19.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		216.00000	181,000	19.83	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		283.00000	237,000	18.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		624.00000	710,000	18.61	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.72590	7.85950		17.45	0.00	0	9,800.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		557.00000	490,000	17.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		398.00000	464,000	17.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		536.00000	471,000	17.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		427.00000	495,000	17.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		579.00000	510,000	17.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		370.00000	434,000	17.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		585.00000	662,000	18.41	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		444.00000	388,000	18.41	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,452.00000	1,558,000	21.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		211.00000	184,000	21.97	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			7.82880	7.96160		17.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		587.00000	519,000	17.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		575.00000	640,000	17.95	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		569.00000	503,000	18.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		607.00000	674,000	18.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		605.00000	537,000	17.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		543.00000	608,000	17.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,441.00000	1,541,000	21.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		303.00000	270,000	21.40	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		534.00000	472,000	18.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		672.00000	743,000	18.40	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.00670	8.14020		18.71	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		573.00000	527,000	20.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,411.00000	1,498,000	20.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		562.00000	517,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,450.00000	1,538,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		584.00000	538,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,372.00000	1,459,000	20.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.66180	8.78990		19.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,264.00000	1,194,000	19.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		974.00000	1,032,000	19.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,245.00000	1,176,000	19.62	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,005.00000	1,064,000	19.62	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,284.00000	1,213,000	19.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		944.00000	1,001,000	19.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		663.00000	722,000	18.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,453.00000	1,384,000	18.44	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.73590	9.86400		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
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,843.00000	1,764,000	20.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,179.00000	1,228,000	20.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,823.00000	1,745,000	20.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,209.00000	1,259,000	20.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,864.00000	1,784,000	20.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,150.00000	1,198,000	20.21	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.42900	7.55840		14.59	7,429.00	1	411.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			11,118.00000	5,817,000	15.85	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			10,278.00000	17,917,000	15.85	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			9,101.00000	4,608,000	16.28	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			13,261.00000	21,708,000	16.28	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			13,873.00000	7,315,000	15.43	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			8,033.00000	14,415,000	15.43	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			65,066.00000	77,472,000	22.09	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			906.00000	372,000	22.09	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.52730	7.65830		15.69	150,546.00	20	611.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			10,499.00000	8,087,000	20.04	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			79,669.00000	90,357,000	20.04	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			9,867.00000	7,604,000	20.31	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			84,037.00000	94,874,000	20.31	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			11,183.00000	8,611,000	19.78	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			75,353.00000	85,881,000	19.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.86530	11.96490		12.71	24,074,693.70	2,029	12,576.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		535.00000	445,000	14.78	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		20.00000	30,000	14.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		490.00000	401,000	14.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		25.00000	36,000	14.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		581.00000	489,000	15.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		16.00000	24,000	15.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		446.00000	359,000	14.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		31.00000	44,000	14.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		181.00000	123,000	12.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		116.00000	158,000	12.93	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		970.00000	871,000	18.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		5.00000	6,000	18.03	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		247.00000	175,000	12.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		82.00000	110,000	12.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		47.00000	29,000	14.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		382.00000	464,000	14.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		628.00000	535,000	15.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		13.00000	20,000	15.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,069.00000	970,000	18.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		4.00000	5,000	18.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		321.00000	242,000	13.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		56.00000	77,000	13.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		871.00000	773,000	17.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		6.00000	8,000	17.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		130.00000	88,000	13.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		165.00000	223,000	13.35	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		152.00000	104,000	13.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		137.00000	189,000	13.14	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		19.00000	12,000	16.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		604.00000	697,000	16.14	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		895.00000	991,000	18.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		10.00000	6,000	18.74	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,587.00000	1,686,000	23.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		2.00000	1,000	23.56	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.01350	12.11420		13.67	4,384,927.50	365	3,038.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		499.00000	438,000	13.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		235.00000	275,000	13.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		472.00000	413,000	13.49	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		258.00000	300,000	13.49	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		527.00000	464,000	13.30	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		213.00000	251,000	13.30	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.16400	12.26450		14.88	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		248.00000	223,000	18.00	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,434.00000	1,509,000	18.00	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		240.00000	215,000	18.09	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,476.00000	1,551,000	18.09	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		256.00000	231,000	17.91	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,392.00000	1,467,000	17.91	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,059.00000	979,000	13.28	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		145.00000	165,000	13.28	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			0.09240	0.09400		20.57	0.00	0	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		744.00000	292,000	16.97	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		344.00000	52,000	16.97	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		299.00000	9,000	20.57	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		899.00000	769,000	20.57	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,478.00000	1,241,000	24.37	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		78.00000	1,000	24.37	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09370	0.09530		19.15	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		860.00000	66,000	21.48	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		2,130.00000	1,496,000	21.48	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		605.00000	23,000	24.10	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,875.00000	2,453,000	24.10	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,206.00000	213,000	18.62	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		1,476.00000	643,000	18.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.00010	10.14910		11.74	15,930,159.30	1,593	24,499.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		141.00000	68,000	12.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		92.00000	168,000	12.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		113.00000	54,000	12.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		114.00000	204,000	12.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		172.00000	86,000	11.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		73.00000	136,000	11.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,100.00000	951,000	17.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		1.00000	1,000	17.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		76.00000	33,000	12.76	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	10.25	Put		177.00000	283,000	12.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		367.00000	239,000	12.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		18.00000	39,000	12.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,150.00000	1,001,000	18.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1.00000	1,000	18.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		282.00000	167,000	12.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		33.00000	67,000	12.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		17.00000	5,000	14.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		468.00000	605,000	14.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		9.00000	3,000	15.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		610.00000	753,000	15.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		61.00000	25,000	12.97	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		212.00000	325,000	12.97	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2.00000	1,000	18.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		953.00000	1,101,000	18.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1.00000	0,000	20.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,352.00000	1,500,000	20.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		5.00000	2,000	16.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		756.00000	902,000	16.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		0.00000	0,000	22.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,601.00000	1,750,000	22.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		4.00000	1,000	17.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		805.00000	951,000	17.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		603.00000	458,000	13.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		4.00000	8,000	13.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		1.00000	0,000	19.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,152.00000	1,300,000	19.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		7.00000	2,000	16.00	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		658.00000	802,000	16.00	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		854.00000	1,001,000	17.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		3.00000	1,000	17.48	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,451.00000	1,600,000	21.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		0.00000	0,000	21.43	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		206.00000	107,000	11.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		57.00000	107,000	11.74	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		243.00000	135,000	11.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		44.00000	85,000	11.90	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.13750	10.28840		13.09	6,741,437.50	665	26,610.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		258.00000	196,000	13.78	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		370.00000	459,000	13.78	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		241.00000	182,000	13.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		403.00000	495,000	13.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		277.00000	211,000	13.64	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		339.00000	424,000	13.64	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		0.00000	391,000	13.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		0.00000	228,000	13.50	228,000.00	1,000	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		0.00000	480,000	12.80	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		0.00000	143,000	12.80	143,000.00	1,000	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		0.00000	624,000	12.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		0.00000	87,000	12.76	87,000.00	1,000	1,000.00

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			10.27840	10.43120		13.95	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		338.00000	276,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		632.00000	723,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		319.00000	260,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		663.00000	757,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		357.00000	293,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		601.00000	690,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,076.00000	949,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		95.00000	121,000	14.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.67790	10.83030		14.28	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		632.00000	570,000	15.60	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,295.00000	1,385,000	15.60	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		619.00000	558,000	15.68	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,332.00000	1,423,000	15.68	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		645.00000	582,000	15.53	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,258.00000	1,347,000	15.53	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			423.84500	423.80400			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			430.14300	430.09800			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			386.17900	385.91500			0.00	0	906.00
ALBI	On	02/08/2012	Index Future			391.91700	391.64600			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.46340	7.59340		15.20	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		56.00000	37,000	19.43	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		563.00000	674,000	19.43	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	20/04/2012	Any day expiry	8.15	Call		51.00000	33,000	19.78	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.15	Put		608.00000	720,000	19.78	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Call		62.00000	41,000	19.08	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Put		519.00000	628,000	19.08	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry			7.43970	7.56930		14.99	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.90	Call		46.00000	25,000	18.45	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.90	Put		377.00000	485,000	18.45	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		39.00000	21,000	18.88	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		420.00000	531,000	18.88	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		54.00000	29,000	18.01	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		335.00000	439,000	18.01	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry			7.41360	7.53970		15.89	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.75	Call		1.00000	0,000	15.89	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.75	Put		211.00000	336,000	15.89	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.80	Call		0.00000	0,000	15.89	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.80	Put		260.00000	386,000	15.89	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.70	Call		2.00000	0,000	15.89	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.70	Put		162.00000	286,000	15.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.04330	8.11270		11.63	2,412,990.00	300	16,184.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		863.00000	794,000	18.68	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		0.00000	1,000	18.68	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		813.00000	744,000	18.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		0.00000	1,000	18.08	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	7.20	Call		913.00000	844,000	18.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	1,000	18.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		714.00000	645,000	16.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		1.00000	2,000	16.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,163.00000	1,093,000	20.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	20.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		371.00000	306,000	13.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		8.00000	13,000	13.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		664.00000	595,000	16.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		1.00000	2,000	16.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,113.00000	1,043,000	20.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	20.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,913.00000	1,843,000	24.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	24.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		237.00000	180,000	12.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		24.00000	37,000	12.47	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.06320	8.13180		12.62	241,896.00	30	8,315.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		541.00000	483,000	12.58	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		59.00000	70,000	12.58	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		501.00000	445,000	12.58	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		69.00000	82,000	12.58	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		582.00000	522,000	12.59	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		50.00000	59,000	12.59	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.08910	8.15880		13.13	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		292.00000	257,000	13.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		370.00000	404,000	13.46	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		273.00000	240,000	13.58	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		401.00000	437,000	13.58	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		312.00000	275,000	13.34	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		340.00000	372,000	13.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.15290	9.19040		15.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,188.00000	2,152,000	15.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		298.00000	299,000	15.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,146.00000	2,115,000	15.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		306.00000	312,000	15.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,231.00000	2,194,000	15.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		291.00000	291,000	15.13	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.51700	7.57580		11.04	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		95.00000	62,000	11.36	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		69.00000	95,000	11.36	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		73.00000	46,000	11.67	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		97.00000	129,000	11.67	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		127.00000	84,000	11.04	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		51.00000	67,000	11.04	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.60010	7.65960		11.28	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		69.00000	56,000	13.67	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		559.00000	606,000	13.67	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		62.00000	50,000	13.88	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		602.00000	650,000	13.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		76.00000	62,000	13.45	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		516.00000	562,000	13.45	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.02150	0.03570			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.26960	0.22610			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future				0.00000			0.00	0	0.00
CF CANOn	29/02/2012	Can-Do Future			0.28640	0.16030			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.01930	0.02910			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.03200	0.03730			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.04220	0.05700			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.29450	8.42630		14.12	33,178,000.00	4,000	4,982.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		52.00000	24,000	15.53	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		226.00000	330,000	15.53	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		41.00000	18,000	15.76	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		265.00000	374,000	15.76	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		65.00000	31,000	15.29	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		189.00000	287,000	15.29	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.41490	8.54880		15.54	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		137.00000	107,000	18.10	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		688.00000	792,000	18.10	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		128.00000	99,000	18.28	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		729.00000	834,000	18.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		146.00000	114,000	17.91	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		647.00000	749,000	17.91	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future				8.54070	8.67600		16.33	213,517.50	25	25.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Call		389.00000	337,000	16.95	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Put		463.00000	546,000	16.95	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Call		371.00000	321,000	17.10	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Put		495.00000	580,000	17.10	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Call		408.00000	353,000	16.79	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Put		432.00000	512,000	16.79	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				387.13700	386.89500			0.00	0	215.00
GOVI On	03/05/2012	GOVI		382.00	Call		48,950.00000	51,370,000		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		48,850.00000	51,270,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		381.99	Call		49,050.00000	51,470,000		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				392.88900	392.64000			0.00	0	0.00
GOVI On	02/08/2012	GOVI		390.00	Call		26,400.00000	28,890,000		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	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		26,300.00000	28,790,000		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		26,500.00000	28,990,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			170.99100	171.12500			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.53200	173.66700			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			462.54300	462.54300			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			471.02000	471.02000			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
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.66000	5.67000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.68000	5.71000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.72000	5.74000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.77000	5.79000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.90000	5.94000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.05000	6.09000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.22000	6.26000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.39000	6.44000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.58000	6.63000			0.00	0	2,000.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.28590	6.33140		11.06	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		93.00000	65,000	11.15	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		45.00000	63,000	11.15	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		86.00000	60,000	11.09	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		48.00000	68,000	11.09	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		99.00000	70,000	11.20	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		41.00000	58,000	11.20	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.33820	6.38330		11.21	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		206.00000	176,000	11.28	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		123.00000	138,000	11.28	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		177.00000	150,000	11.21	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		144.00000	162,000	11.21	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		237.00000	205,000	11.35	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		104.00000	117,000	11.35	0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				6.65900	6.69000		3.21	0.00	0	10,935.00
R157 On	03/05/2012	Bond Future		8.25	Call		5,052.00000	5,155,000	3.49	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.25	Put		1.00000	1,000	3.49	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.30	Call		5,209.00000	5,312,000	3.49	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.30	Put		1.00000	0,000	3.49	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.20	Call		4,895.00000	4,998,000	3.49	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.20	Put		2.00000	1,000	3.49	0.00	0	0.00
R157 On	03/05/2012	Bond Future		6.25	Put		1,624.00000	1,547,000	3.12	0.00	0	0.00
R157 On	03/05/2012	Bond Future		6.25	Call		149.00000	175,000	3.12	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		6.50	Call		369.00000	417,000	3.17	0.00	0	0.00
R157 On	03/05/2012	Bond Future		6.50	Put		1,003.00000	948,000	3.17	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		6.75	Call		750.00000	817,000	3.21	0.00	0	0.00
R157 On	03/05/2012	Bond Future		6.75	Put		551.00000	514,000	3.21	0.00	0	1,500.00
R157 On	02/08/2012	Bond Future				6.71800	6.75100		3.59	0.00	0	0.00
R157 On	02/08/2012	Bond Future		8.00	Call		3,927.00000	4,019,000	3.85	0.00	0	0.00
R157 On	02/08/2012	Bond Future		8.00	Put		160.00000	150,000	3.85	0.00	0	0.00
R157 On	02/08/2012	Bond Future		8.05	Call		4,059.00000	4,152,000	3.85	0.00	0	0.00
R157 On	02/08/2012	Bond Future		8.05	Put		144.00000	136,000	3.85	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	7.95	Call		3,797.00000	3,888,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		178.00000	167,000	3.85	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.76300	6.79800		3.63	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,699.00000	1,791,000	3.68	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,129.00000	1,122,000	3.68	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,782.00000	1,876,000	3.69	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,071.00000	1,066,000	3.69	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,617.00000	1,709,000	3.67	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,188.00000	1,181,000	3.67	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.78600	6.82400		3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,374.00000	1,462,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,564.00000	1,554,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,441.00000	1,531,000	3.22	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,503.00000	1,495,000	3.22	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,312.00000	1,399,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,630.00000	1,620,000	3.21	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			8.28700	8.31000		11.85	6,126,269.50	50	27,898.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,773.00000	6,980,000	12.55	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		497.00000	487,000	12.55	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,147.00000	7,357,000	12.60	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	03/05/2012	Bond Future	9.05	Put		435.00000	428,000	12.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,403.00000	6,608,000	12.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		566.00000	553,000	12.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,874.00000	4,742,000	11.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		903.00000	989,000	11.63	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,950.00000	2,864,000	11.82	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,903.00000	2,035,000	11.82	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,408.00000	3,578,000	12.08	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,630.00000	1,582,000	12.08	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,681.00000	5,881,000	12.41	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		728.00000	710,000	12.41	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.35800	8.38200		15.10	1,190,554.90	10	10.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,632.00000	6,672,000	15.33	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,285.00000	3,102,000	15.33	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,911.00000	6,955,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,120.00000	2,941,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,360.00000	6,393,000	15.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,460.00000	3,270,000	15.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,380.00000	5,175,000	14.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,145.00000	4,163,000	14.97	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		6,145.00000	6,174,000	15.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,604.00000	3,410,000	15.25	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,033.00000	8,809,000	14.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		2,047.00000	2,046,000	14.68	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,323.00000	8,101,000	14.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	7.76	Call		2,339.00000	2,340,000	14.73	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,688.00000	6,728,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,252.00000	3,069,000	15.34	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.42300	8.44700		14.71	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,302.00000	7,414,000	14.91	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,585.00000	4,478,000	14.91	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,560.00000	7,675,000	14.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,403.00000	4,299,000	14.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,047.00000	7,156,000	14.87	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,772.00000	4,662,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.48500	8.51000		14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,739.00000	6,871,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,829.00000	6,736,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,968.00000	7,103,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,611.00000	6,522,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,520.00000	6,651,000	14.92	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,059.00000	6,966,000	14.92	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.37317	215.44242			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		442.00000	373,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	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		392.00000	323,000		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		492.00000	423,000		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			253.38692	253.41697			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		2,417.00000	2,387,000		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		2,367.00000	2,337,000		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		2,467.00000	2,437,000		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			5.99600	6.01300		2.34	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,217.00000	4,260,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,336.00000	4,378,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,099.00000	4,141,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.57	0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.99300	6.01300		2.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,343.00000	3,378,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		44.00000	34,000	2.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.55	Call		3,446.00000	3,482,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		38.00000	29,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,240.00000	3,274,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		50.00000	38,000	2.83	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.95300	5.97300		2.48	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,550.00000	1,570,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		484.00000	463,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,621.00000	1,641,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		454.00000	433,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,480.00000	1,499,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		514.00000	492,000	2.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.84600	5.86700		2.15	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,318.00000	1,305,000	2.19	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		635.00000	584,000	2.19	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,375.00000	1,364,000	2.20	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		603.00000	554,000	2.20	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,261.00000	1,247,000	2.18	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		667.00000	615,000	2.18	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/05/2012	Bond Future			189.22539	189.54421			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		456.00000	775,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00

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	190.05	Put		506.00000	825,000		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		406.00000	725,000		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			7.24600	7.26000		5.61	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,437.00000	6,500,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		5.00000	5,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,643.00000	6,706,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		4.00000	4,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,231.00000	6,294,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		7.00000	7,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,667.00000	1,635,000	5.53	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		492.00000	523,000	5.53	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,241.00000	1,217,000	5.58	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		746.00000	785,000	5.58	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,470.00000	1,523,000	5.71	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		621.00000	612,000	5.71	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,624.00000	2,685,000	5.87	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		235.00000	233,000	5.87	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.31700	7.33200		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,286.00000	5,347,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		414.00000	410,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,456.00000	5,517,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		381.00000	378,000	7.23	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	8.45	Call		5,118.00000	5,178,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		448.00000	444,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.38200	7.39700		6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,083.00000	3,156,000	6.85	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,647.00000	1,658,000	6.85	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,209.00000	3,282,000	6.87	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,571.00000	1,582,000	6.87	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,960.00000	3,032,000	6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,726.00000	1,736,000	6.83	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.44000	7.45500		6.37	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,045.00000	1,136,000	6.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,850.00000	4,883,000	6.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,103.00000	1,196,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,705.00000	4,739,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		992.00000	1,081,000	6.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,001.00000	5,032,000	6.17	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			7.54400	7.56200		6.88	421,468.28	4	3,146.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,995.00000	6,089,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		35.00000	35,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,229.00000	6,324,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		28.00000	29,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,761.00000	5,855,000	7.45	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	8.70	Put		43.00000	43,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,218.00000	3,151,000	6.68	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		239.00000	266,000	6.68	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,758.00000	1,836,000	7.02	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		785.00000	769,000	7.02	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.62000	7.63900		8.61	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,055.00000	5,121,000	9.03	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		837.00000	808,000	9.03	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,240.00000	5,308,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		784.00000	757,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,871.00000	4,936,000	9.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		892.00000	862,000	9.00	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.68800	7.70700		8.33	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,608.00000	3,684,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,198.00000	2,182,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,751.00000	3,828,000	8.47	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,103.00000	2,088,000	8.47	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,468.00000	3,542,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,297.00000	2,279,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.74900	7.76900		8.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,812.00000	3,923,000	8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,741.00000	2,759,000	8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,945.00000	4,058,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,644.00000	2,664,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,681.00000	3,791,000	8.38	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	7.95	Put		2,841.00000	2,857,000	8.38	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			5.89000	5.90800		1.46	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,524.00000	2,553,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,602.00000	2,631,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,446.00000	2,475,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.86800	5.89100		1.52	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,882.00000	1,903,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		29.00000	18,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,945.00000	1,968,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		25.00000	16,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,819.00000	1,839,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		34.00000	22,000	1.64	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.76600	5.78900		1.35	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		606.00000	614,000	1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		363.00000	345,000	1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		641.00000	650,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		341.00000	323,000	1.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future	5.95	Call		573.00000	580,000	1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		388.00000	368,000	1.37	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.49800	5.52400		1.02	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		693.00000	683,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		266.00000	232,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		724.00000	713,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		252.00000	217,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		663.00000	652,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		280.00000	246,000	1.06	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			7.80000	7.81300		8.13	99,118.92	1	24,915.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,178.00000	5,252,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		117.00000	118,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,420.00000	5,494,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		98.00000	99,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,936.00000	5,010,000	8.76	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		136.00000	138,000	8.76	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,592.00000	2,556,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		538.00000	574,000	8.00	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,834.00000	1,808,000	8.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		918.00000	965,000	8.09	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,929.00000	1,993,000	8.30	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		892.00000	883,000	8.30	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,100.00000	3,171,000	8.49	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	8.30	Put		427.00000	425,000	8.49	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.87900	7.89300		10.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,482.00000	5,531,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		971.00000	944,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,678.00000	5,729,000	10.70	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		912.00000	887,000	10.70	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,288.00000	5,336,000	10.64	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,033.00000	1,005,000	10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.94800	7.96200		9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,998.00000	4,060,000	10.04	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,496.00000	2,484,000	10.04	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,151.00000	4,215,000	10.07	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,391.00000	2,381,000	10.07	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,847.00000	3,908,000	10.01	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,603.00000	2,591,000	10.01	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.01200	8.02700		9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,252.00000	4,349,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,123.00000	3,143,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,396.00000	4,494,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,016.00000	3,037,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,110.00000	4,206,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,232.00000	3,252,000	9.97	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R:On	15/01/2020	Price Contribution				100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.88900	7.89200		9.37	654,542.42	7	9,085.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,447.00000	6,468,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		72.00000	75,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,710.00000	6,730,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		60.00000	62,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,185.00000	6,206,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		85.00000	88,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,932.00000	2,932,000	9.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		535.00000	553,000	9.11	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,086.00000	2,092,000	9.21	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		922.00000	946,000	9.21	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,965.00000	1,993,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,020.00000	1,030,000	9.41	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,198.00000	3,226,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		493.00000	503,000	9.64	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.96100	7.96400		11.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,654.00000	5,656,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,180.00000	1,164,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,861.00000	5,864,000	11.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,111.00000	1,097,000	11.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,451.00000	5,451,000	11.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,253.00000	1,235,000	11.87	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.02800	8.03000		11.44	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	01/11/2012	Bond Future	8.25	Call		4,168.00000	4,174,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,918.00000	2,913,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,330.00000	4,336,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,799.00000	2,794,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,009.00000	4,014,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,041.00000	3,035,000	11.57	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.09000	8.09200		11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,775.00000	3,811,000	11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,290.00000	4,315,000	11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,916.00000	3,953,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,151.00000	4,177,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,641.00000	3,678,000	11.03	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,438.00000	4,464,000	11.03	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			8.75500	8.78300		16.97	5,603,125.34	74	2,047.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,078.00000	3,244,000	17.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,392.00000	1,336,000	17.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,322.00000	3,494,000	17.34	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,256.00000	1,206,000	17.34	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,842.00000	3,003,000	17.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Put		1,539.00000	1,478,000	17.22	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.81900	8.84800		20.80	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,922.00000	6,018,000	21.42	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,884.00000	2,753,000	21.42	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,148.00000	6,249,000	21.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,746.00000	2,620,000	21.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,699.00000	5,790,000	21.36	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,028.00000	2,892,000	21.36	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.87900	8.90800		21.24	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,582.00000	5,649,000	21.24	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,877.00000	4,719,000	21.24	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,781.00000	5,851,000	21.29	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,697.00000	4,543,000	21.29	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,391.00000	5,455,000	21.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,068.00000	4,907,000	21.21	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.93800	8.96700		20.77	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,268.00000	6,341,000	20.77	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,017.00000	5,868,000	20.77	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,462.00000	6,536,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,833.00000	5,685,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		6,084.00000	6,154,000	20.74	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,214.00000	6,062,000	20.74	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			140.60124	140.61605			0.00	0	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,616.00000	1,601,000		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		1,566.00000	1,551,000		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		1,666.00000	1,651,000		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			118.54601	118.57259			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		373.00000	346,000		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		323.00000	296,000		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		423.00000	396,000		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
R212	On	03/05/2012	Bond Future			116.02765	116.04175			0.00	0	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		742.00000	728,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00

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	115.35	Call		692.00000	678,000		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		792.00000	778,000		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			8.68200	8.71500		15.17	0.00	0	974.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,855.00000	5,086,000	15.73	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		693.00000	657,000	15.73	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,151.00000	5,386,000	15.79	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		616.00000	584,000	15.79	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,564.00000	4,791,000	15.67	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		778.00000	738,000	15.67	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.74900	8.78300		18.57	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,311.00000	6,448,000	19.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,710.00000	2,575,000	19.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,550.00000	6,692,000	19.18	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,577.00000	2,448,000	19.18	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,076.00000	6,207,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,849.00000	2,709,000	19.07	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.81400	8.84800		18.94	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,929.00000	6,041,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,747.00000	4,591,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,137.00000	6,254,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,571.00000	4,420,000	19.23	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	8.95	Call		5,724.00000	5,833,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,928.00000	4,769,000	19.13	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.87800	8.91400		18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,497.00000	6,631,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,834.00000	5,688,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,698.00000	6,835,000	18.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,653.00000	5,511,000	18.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,305.00000	6,437,000	18.46	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,027.00000	5,879,000	18.46	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			1.17990	1.19940		15.38	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		167.00000	85,000	15.38	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		173.00000	286,000	15.38	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		39.00000	16,000	17.42	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		545.00000	717,000	17.42	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		518.00000	348,000	14.54	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		24.00000	49,000	14.54	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.19350	1.21350		15.98	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		799.00000	645,000	15.17	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		164.00000	210,000	15.17	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.20	Call		495.00000	387,000	15.98	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.20	Put		360.00000	452,000	15.98	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.10	Call		1,197.00000	1,016,000	15.05	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.10	Put		62.00000	81,000	15.05	0.00	0	0.00
<b>Total for Derivatives :</b>							<b>499,650,360.26</b>	<b>68,062</b>	<b>1,140,931.00</b>

### i-Bonds

1BG4A1 On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2 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	0.00
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000		34,200,000,000.00		342,000	15,114,000.00
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000		99,900,000,000.00		999,000	6,833,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	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
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12E	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			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	8,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			182,400,000,000.00	1,824,000	608,000.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	3,700,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	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
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013			6.82500	6.82500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,000,000.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	6,426,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,447,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			119,640,000,000,000.00	1,196,400,000	1,196,400,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	3,400,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
ACL041	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
ACL042	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
ACL047	On	22/10/2018			100.00000	100.00000			0.00	0	0.00
ACL053	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
ACL054	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
ACL066	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ACL068	On	22/02/2014			100.00000	100.00000			0.00	0	0.00
ACL070	On	31/12/2013			100.00000	100.00000			0.00	0	0.00
ACL071	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
ACL072	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ACL073	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL074	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL075	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
ACL076	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL077	On	20/09/2015			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
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
ACL094On 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
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
ACL112On	15/03/2012	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
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
ACL130On	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
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
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		600,000,000.00	6,000,000.00	6,000,000	3,000,000.00
ACL154	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL155	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL156	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL157	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AER01	On	18/11/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
AHF1A	On	21/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
AHF1B	On	21/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
AHF1C	On	21/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000				0.00	0	7,456,000.00
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				0.00	0	13,987,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA1	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		12,600,000,000.00		126,000	42,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	3,446,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000		46,800,000,000.00		468,000	156,000.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			165,900,000,000.00	1,659,000	530,000.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	3,968,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	11,979,000.00
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			120,900,000,000.00	1,209,000	33,403,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	5,000,000.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		800,000,000,000.00		8,000,000	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN214	On	12/10/2014			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
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
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN226	On	09/12/2016			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	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			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
CLN229	On 14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
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
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			90,300,000.00	903,000	2,279,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	1,000,000.00
CPL003	On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			3,300,000,000.00	33,000,000	350,000,000.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			96,900,000,000.00	969,000	78,725,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			155,900,000,000.00	1,559,000	123,173,000.00
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	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ169L	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ173L	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			457,300,000,000.00	4,573,000	48,003,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			1,591,462,500,000.00	172,050,000	397,465,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			30,540,000,000.00	3,054,000	179,530,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			1,321,900,750,000.00	168,395,000	61,175,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			13,200,000,000.00	1,760,000	174,700,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013	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
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			40,800,000,000.00	408,000	4,636,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC10	On	13/06/2012			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
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00

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

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	1,582,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	578,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	11.00
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	13,000,000.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	81,000,000.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT01	On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		84,800,000,000.00		848,000	30,905,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	18,800,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01 On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			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	1,000,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			0.00	0	15,000.00
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			0.00	0	924,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			97,600,000,000.00	976,000	432,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	12/03/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000		111,600,000,000.00		1,116,000	372,000.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			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
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	64,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000		3,120,000,000,000.00		31,200,000	15,600,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,464,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	100.00000		83,400,000,000.00		834,000	278,000.00
N4A211 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
N4A308 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	7,500,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	7,870,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	5,964,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	8,888,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	12,217,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,400,000,000,000.00		14,000,000	7,000,000.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			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
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	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		60,000,000,000.00		600,000	7,200,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	43,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			67,800,000,000.00	678,000	209,614,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	01/03/2016			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000		400,000,000,000.00	4,000,000	2,000,000.00	
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			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
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	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
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.60000	6.62500		117,899,589,720,000.00	17,863,574,200	17,471,448,000.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.23000	8.25000		84,469,963,674,240.00	10,263,665,088	9,513,905,635.00	
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			219.53520	219.50421		548,838,000,000.00	2,500,000	876,523,287.00	
R197	On	07/12/2023	Spot Bond			2.12000	2.12000		21,791,480,000.00	10,279,000	543,203,000.00	
R201	On	21/12/2014	Spot Bond			5.97000	5.98500		11,286,152,274,960.00	1,890,477,768	4,408,092,931.00	
R202	On	07/12/2033	Spot Bond			2.31000	2.30000		709,112,250,000.00	306,975,000	1,295,113,200.00	
R203	On	15/09/2017	Spot Bond			7.18500	7.19500		14,534,985,806,790.00	2,022,962,534	5,688,349,144.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.48000	7.49500			17,020,440,800,000.00	2,275,460,000	4,408,514,601.00
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			5.86000	5.87500			37,306,424,240,000.00	6,366,284,000	4,094,204,000.00
R207	On	15/01/2020	Spot Bond			7.73500	7.74500			24,488,415,944,265.00	3,165,923,199	10,769,128,000.00
R208	On	31/03/2021	Spot Bond			7.83000	7.83000			22,024,372,770,000.00	2,812,819,000	6,432,193,000.00
R209	On	31/03/2036	Spot Bond			8.70500	8.73000			51,102,763,435,000.00	5,870,507,000	13,440,643,000.00
R210	On	31/03/2028	Spot Bond			2.30000	2.30000			14,421,000,000.00	6,270,000	1,027,238,900.00
R211	On	31/01/2017	Spot Bond			0.82000	0.82000			1,061,484,260,000.00	1,294,493,000	1,476,757,000.00
R212	On	31/01/2022	Spot Bond			2.08000	2.08000			313,069,120,000.00	150,514,000	1,143,897,700.00
R213	On	28/02/2031	Spot Bond			8.63000	8.66000			12,347,760,850,000.00	1,430,795,000	2,281,940,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			5,055,479,000,000.00	777,766,000	3,216,573,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			60,600,000.00	606,000	202,000.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	33,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	19,960,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			49,800,000,000.00	498,000	2,103,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,474,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	49,000.00
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			0.00	0	2,435,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	24,377,096.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			12,300,000,000.00	123,000	41,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	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
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
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN885On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN889On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN890On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN891On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN892On 05/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN893On 11/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN894On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN895On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN896On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN897On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN898On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN899On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN900On 22/05/2012 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
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN904	On	04/04/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013			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
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			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	2,957,000.00
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			0.00	0	1,017,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	286,550,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	55,000,000.00
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			0.00	0	15,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	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
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD003	On	28/05/2012	Spot Bond			100.00000	100.00000		6,200,000,000,000.00	62,000,000	62,000,000	62,000,000.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		272,600,000,000.00	2,726,000	2,726,000	47,365,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	125,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>544,446,867,875,255.00</b>	<b>58,269,370,789</b>	<b>95,497,633,505.00</b>
<b>Grand Total:</b>							<b>544,447,367,525,615.00</b>	<b>58,269,438,851</b>	<b>95,498,774,436.00</b>