

# Daily MTM Report

Daily summary for: 27/02/2012

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			7.65110	7.61830		15.45	92,754,285.30	12,123	197,096.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		586.00000	618,000	17.65	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		4.00000	3,000	17.65	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		538.00000	569,000	17.17	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		6.00000	4,000	17.17	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		635.00000	667,000	18.14	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		3.00000	2,000	18.14	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		622.00000	653,000	18.00	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		4.00000	2,000	18.00	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		476.00000	506,000	16.55	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		8.00000	5,000	16.55	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		383.00000	410,000	15.59	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		15.00000	9,000	15.59	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		820.00000	852,000	19.91	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		2.00000	1,000	19.91	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		428.00000	458,000	16.07	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		10.00000	7,000	16.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		869.00000	902,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		1.00000	1,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		155.00000	170,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		87.00000	69,000	15.49	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		35.00000	36,000	18.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		367.00000	335,000	18.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		258.00000	280,000	15.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		40.00000	29,000	15.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		12.00000	11,000	21.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		694.00000	660,000	21.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		919.00000	952,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	1,000	20.86	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		10.00000	9,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		742.00000	708,000	22.29	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		770.00000	802,000	19.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		2.00000	1,000	19.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		29.00000	29,000	18.64	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		411.00000	378,000	18.64	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		524.00000	555,000	17.04	0.00	0	6,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		6.00000	4,000	17.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		969.00000	1,001,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	0,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		221.00000	240,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		53.00000	39,000	15.52	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		16.00000	15,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		598.00000	564,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		51.00000	52,000	17.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		283.00000	251,000	17.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		573.00000	604,000	17.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		5.00000	3,000	17.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,019.00000	1,051,000	21.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	0,000	21.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		62.00000	64,000	16.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		244.00000	213,000	16.82	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		25.00000	24,000	19.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		457.00000	423,000	19.09	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		42.00000	43,000	17.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		324.00000	292,000	17.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		18.00000	17,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		550.00000	516,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		297.00000	321,000	15.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		29.00000	20,000	15.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		339.00000	365,000	15.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		21.00000	14,000	15.57	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		720.00000	752,000	18.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		2.00000	1,000	18.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		89.00000	94,000	15.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		171.00000	143,000	15.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		21.00000	20,000	19.63	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		503.00000	469,000	19.63	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		186.00000	204,000	15.50	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		68.00000	53,000	15.50	26,500.00	500	2,520.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,218.00000	1,251,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,468.00000	1,501,000	26.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	26.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		128.00000	140,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		110.00000	89,000	15.47	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		13.00000	12,000	21.23	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		645.00000	611,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,418.00000	1,451,000	25.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	25.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		671.00000	703,000	18.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		3.00000	2,000	18.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		74.00000	78,000	16.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		206.00000	177,000	16.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		8.00000	8,000	22.83	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		790.00000	757,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,169.00000	1,201,000	23.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	0,000	23.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		107.00000	114,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		139.00000	113,000	15.45	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,069.00000	1,101,000	22.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	0,000	22.28	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		1,119.00000	1,151,000	22.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	0,000	22.76	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,268.00000	1,301,000	24.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	24.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,518.00000	1,551,000	26.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	26.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		7.00000	6,000	23.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		839.00000	805,000	23.01	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		5.00000	5,000	23.19	2,500.00	500	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		887.00000	854,000	23.19	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		1.00000	1,000	24.27	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,183.00000	1,150,000	24.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,383.00000	1,350,000	24.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1.00000	1,000	24.99	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		3.00000	3,000	23.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		985.00000	952,000	23.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		3.00000	3,000	23.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,035.00000	1,002,000	23.73	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,134.00000	1,101,000	24.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		2.00000	2,000	24.09	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,084.00000	1,051,000	23.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		2.00000	2,000	23.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,632.00000	1,599,000	26.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	0,000	26.13	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,882.00000	1,849,000	28.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		0.00000	0,000	28.24	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,582.00000	1,549,000	25.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		0.00000	0,000	25.71	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.75280	7.71970		16.37	7,124,823.20	919	67,191.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		554.00000	579,000	15.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		84.00000	76,000	15.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		517.00000	540,000	15.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		97.00000	87,000	15.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		593.00000	618,000	15.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		73.00000	65,000	15.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		168.00000	172,000	18.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		548.00000	519,000	18.06	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		19.00000	18,000	16.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		989.00000	1,021,000	16.34	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		101.00000	104,000	20.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		881.00000	851,000	20.10	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		85.00000	87,000	20.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		1,015.00000	984,000	20.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		76.00000	78,000	21.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,106.00000	1,075,000	21.36	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		759.00000	788,000	15.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		39.00000	35,000	15.33	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		392.00000	408,000	15.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		172.00000	155,000	15.58	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		192.00000	198,000	17.58	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		472.00000	445,000	17.58	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		147.00000	151,000	18.56	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		627.00000	598,000	18.56	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		273.00000	282,000	16.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		303.00000	279,000	16.37	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,198.00000	1,167,000	21.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		68.00000	70,000	21.87	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		292.00000	304,000	16.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		272.00000	251,000	16.21	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,576.00000	1,544,000	23.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		46.00000	47,000	23.89	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.85570	7.82170		17.17	2,042,482.00	260	10,118.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		744.00000	769,000	15.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		122.00000	113,000	15.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		708.00000	733,000	15.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		136.00000	127,000	15.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		781.00000	807,000	15.48	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		109.00000	101,000	15.48	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		151.00000	141,000	15.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		673.00000	697,000	15.60	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,413.00000	1,382,000	21.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		135.00000	138,000	21.89	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		374.00000	385,000	17.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		452.00000	429,000	17.36	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		200.00000	205,000	20.05	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		978.00000	949,000	20.05	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,504.00000	1,473,000	22.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		126.00000	129,000	22.26	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,148.00000	1,118,000	20.79	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		170.00000	174,000	20.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		453.00000	467,000	16.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		331.00000	311,000	16.63	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		815.00000	787,000	19.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		237.00000	243,000	19.27	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		310.00000	319,000	18.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		588.00000	563,000	18.12	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.95640	7.92210		17.75	0.00	0	9,800.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		592.00000	609,000	16.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		370.00000	353,000	16.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		571.00000	586,000	17.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		399.00000	380,000	17.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		615.00000	632,000	16.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		343.00000	326,000	16.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		552.00000	531,000	17.91	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		474.00000	487,000	17.91	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,403.00000	1,374,000	21.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		225.00000	230,000	21.38	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.05790	8.02320		18.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		620.00000	635,000	17.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		547.00000	527,000	17.69	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		602.00000	616,000	17.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		579.00000	558,000	17.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		638.00000	654,000	17.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		515.00000	496,000	17.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,398.00000	1,372,000	21.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		321.00000	330,000	21.03	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		565.00000	580,000	18.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		642.00000	622,000	18.18	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.23550	8.20280		18.87	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		596.00000	606,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,371.00000	1,348,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		584.00000	594,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,409.00000	1,386,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		607.00000	618,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,332.00000	1,310,000	20.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.88080	8.84720		19.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,296.00000	1,313,000	19.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		949.00000	932,000	19.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,276.00000	1,293,000	19.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		979.00000	962,000	19.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,316.00000	1,334,000	19.22	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		919.00000	903,000	19.22	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		641.00000	625,000	17.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,488.00000	1,506,000	17.95	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.95490	9.92130		20.97	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		1,875.00000	1,893,000	20.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,154.00000	1,138,000	20.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,854.00000	1,873,000	20.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,183.00000	1,168,000	20.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,896.00000	1,915,000	20.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,125.00000	1,110,000	20.03	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.65110	7.61830		15.45	0.00	0	404.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			15,545.00000	17,033,000	15.49	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			8,715.00000	6,923,000	15.49	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			12,771.00000	14,026,000	15.47	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			10,941.00000	8,916,000	15.47	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			18,647.00000	20,372,000	15.50	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			6,817.00000	5,262,000	15.50	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			59,724.00000	56,344,000	20.69	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			1,554.00000	1,454,000	20.69	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.75280	7.71970		16.37	0.00	0	611.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			12,138.00000	12,440,000	19.33	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			75,168.00000	72,160,000	19.33	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			11,410.00000	11,690,000	19.58	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			79,440.00000	76,410,000	19.58	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			12,924.00000	13,251,000	19.07	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			70,954.00000	67,971,000	19.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.12210	12.07850		13.05	5,588,288.10	461	18,881.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		647.00000	684,000	15.57	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		19.00000	12,000	15.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		600.00000	636,000	15.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		22.00000	14,000	15.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		694.00000	733,000	15.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		16.00000	11,000	15.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		555.00000	590,000	14.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		27.00000	18,000	14.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		275.00000	293,000	13.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		97.00000	71,000	13.75	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,084.00000	1,126,000	19.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		6.00000	4,000	19.34	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		347.00000	371,000	14.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		69.00000	49,000	14.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		88.00000	87,000	13.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		310.00000	265,000	13.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		742.00000	781,000	16.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		14.00000	9,000	16.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,183.00000	1,225,000	20.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		5.00000	3,000	20.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		426.00000	455,000	14.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		48.00000	33,000	14.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		985.00000	1,027,000	18.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		7.00000	5,000	18.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		211.00000	223,000	13.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		133.00000	101,000	13.40	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		242.00000	257,000	13.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		114.00000	85,000	13.58	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		41.00000	37,000	14.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		513.00000	465,000	14.68	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		790.00000	743,000	16.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		18.00000	15,000	16.46	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,477.00000	1,432,000	21.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		5.00000	4,000	21.61	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.27450	12.23050		13.86	0.00	0	2,984.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		582.00000	606,000	13.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		202.00000	182,000	13.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		552.00000	575,000	13.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		222.00000	201,000	13.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		613.00000	638,000	13.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		183.00000	164,000	13.19	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.42770	12.38270		15.19	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		278.00000	284,000	17.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,345.00000	1,306,000	17.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		269.00000	275,000	17.67	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,386.00000	1,347,000	17.67	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		287.00000	293,000	17.44	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,304.00000	1,265,000	17.44	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,166.00000	1,197,000	13.47	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		133.00000	119,000	13.47	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			0.09520	0.09440		19.52	3,332.00	35	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		466.00000	538,000	17.85	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		26.00000	18,000	17.85	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		28.00000	35,000	19.52	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		588.00000	515,000	19.52	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,441.00000	1,520,000	26.00	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		1.00000	0,000	26.00	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09660	0.09570		18.64	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		93.00000	106,000	20.94	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,323.00000	1,246,000	20.94	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		33.00000	38,000	23.55	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,263.00000	2,178,000	23.55	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		290.00000	328,000	18.31	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		520.00000	468,000	18.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.24080	10.24640		11.81	10,281,763.20	1,004	25,567.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		212.00000	202,000	12.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		66.00000	61,000	12.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		180.00000	169,000	12.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		84.00000	78,000	12.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		248.00000	238,000	12.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		52.00000	47,000	12.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,197.00000	1,191,000	18.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		1.00000	0,000	18.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		123.00000	111,000	11.81	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		127.00000	120,000	11.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		458.00000	452,000	12.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		12.00000	11,000	12.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,247.00000	1,241,000	19.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1.00000	0,000	19.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		369.00000	361,000	12.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		23.00000	20,000	12.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		32.00000	26,000	13.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		386.00000	385,000	13.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		18.00000	13,000	14.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		522.00000	522,000	14.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		103.00000	91,000	12.07	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		157.00000	150,000	12.07	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		4.00000	3,000	16.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		858.00000	862,000	16.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1.00000	1,000	18.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,255.00000	1,260,000	18.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		10.00000	7,000	15.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		664.00000	666,000	15.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		1.00000	0,000	20.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,505.00000	1,509,000	20.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		8.00000	6,000	15.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		712.00000	715,000	15.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		700.00000	694,000	14.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		4.00000	3,000	14.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		2.00000	2,000	17.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,056.00000	1,061,000	17.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		14.00000	11,000	14.73	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		568.00000	570,000	14.73	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		760.00000	764,000	15.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		6.00000	5,000	15.88	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,355.00000	1,360,000	19.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		1.00000	1,000	19.59	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		286.00000	277,000	12.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		40.00000	36,000	12.44	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		326.00000	318,000	12.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		30.00000	27,000	12.57	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.38260	10.38860		13.40	0.00	0	25,945.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		304.00000	299,000	13.40	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		315.00000	316,000	13.40	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		284.00000	279,000	13.55	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		345.00000	346,000	13.55	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		327.00000	323,000	13.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		288.00000	290,000	13.37	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.52870	10.53350		14.18	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		356.00000	382,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		548.00000	579,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		367.00000	362,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		609.00000	609,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		377.00000	372,000	14.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		519.00000	519,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,166.00000	1,160,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		83.00000	81,000	14.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.93090	10.93710		14.48	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		667.00000	662,000	15.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,223.00000	1,224,000	15.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		653.00000	648,000	15.38	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,259.00000	1,260,000	15.38	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		681.00000	676,000	15.23	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,187.00000	1,188,000	15.23	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			422.93400	423.02300			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			429.21300	429.30400			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			385.13300	385.24500			0.00	0	906.00
ALBI	On	02/08/2012	Index Future			390.85100	390.96500			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.68670	7.65410		15.87	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		71.00000	73,000	18.39	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		517.00000	486,000	18.39	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		64.00000	66,000	18.75	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		560.00000	529,000	18.75	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		78.00000	81,000	18.08	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		474.00000	444,000	18.08	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.66230	7.62950		15.58	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		65.00000	67,000	17.49	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	29/03/2012	Any day expiry	7.90	Put		336.00000	305,000	17.49	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		56.00000	57,000	17.87	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		377.00000	345,000	17.87	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		75.00000	78,000	17.11	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		296.00000	266,000	17.11	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry			7.63070	7.59710		15.93	0.00	0	13,000.00
ANY DAOn	29/02/2012	Any day expiry	7.75	Call		12.00000	9,000	20.25	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.75	Put		165.00000	128,000	20.25	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.80	Call		8.00000	5,000	21.68	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.80	Put		211.00000	174,000	21.68	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.70	Call		20.00000	17,000	18.81	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.70	Put		123.00000	86,000	18.81	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.15880	8.14650		11.94	0.00	0	16,123.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		897.00000	909,000	18.71	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		1.00000	0,000	18.71	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		847.00000	859,000	18.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		1.00000	0,000	18.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		947.00000	959,000	18.99	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		1.00000	0,000	18.99	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		748.00000	760,000	17.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		2.00000	1,000	17.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,197.00000	1,209,000	20.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	0,000	20.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		404.00000	415,000	13.44	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	7.75	Put		8.00000	6,000	13.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		698.00000	710,000	16.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		2.00000	1,000	16.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,147.00000	1,159,000	20.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	0,000	20.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,947.00000	1,959,000	24.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	0,000	24.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		270.00000	278,000	12.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		24.00000	19,000	12.88	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.17980	8.16760		12.83	0.00	0	8,330.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		573.00000	582,000	12.79	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		55.00000	52,000	12.79	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		533.00000	541,000	12.77	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		65.00000	61,000	12.77	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		614.00000	623,000	12.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		46.00000	43,000	12.80	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.20730	8.19540		13.35	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		311.00000	314,000	13.43	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		352.00000	343,000	13.43	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		291.00000	294,000	13.55	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		382.00000	373,000	13.55	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		332.00000	336,000	13.34	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		323.00000	315,000	13.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.22600	9.21160		15.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,213.00000	2,222,000	15.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		301.00000	296,000	15.21	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,171.00000	2,179,000	15.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		309.00000	303,000	15.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,255.00000	2,264,000	15.32	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		293.00000	288,000	15.32	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.62750	7.62470		11.70	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		131.00000	131,000	11.94	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		56.00000	54,000	11.94	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		100.00000	100,000	11.70	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		75.00000	73,000	11.70	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		165.00000	166,000	12.19	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		40.00000	39,000	12.19	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.71280	7.71000		11.62	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		81.00000	80,000	13.53	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		521.00000	517,000	13.53	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		73.00000	72,000	13.73	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		563.00000	559,000	13.73	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		90.00000	88,000	13.32	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		480.00000	475,000	13.32	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.03940	0.04080			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.19340	0.20530			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future				0.00040			0.00	0	12,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	29/02/2012	Can-Do Future			0.07950	0.11840			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.03580	0.03250			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.04810	0.04320			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.07410	0.06960			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.50260	8.50670		14.40	2,542,277.40	299	352.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		86.00000	79,000	14.89	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		179.00000	176,000	14.89	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		70.00000	64,000	15.13	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		213.00000	211,000	15.13	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		104.00000	97,000	14.64	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		147.00000	144,000	14.64	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.62770	8.63220		15.72	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		156.00000	159,000	17.64	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		624.00000	631,000	17.64	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		145.00000	149,000	17.83	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		663.00000	671,000	17.83	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		167.00000	170,000	17.44	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		585.00000	592,000	17.44	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.75780	8.76190		16.48	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		424.00000	433,000	16.48	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		412.00000	425,000	16.48	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		404.00000	413,000	16.63	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		442.00000	455,000	16.63	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	17/09/2012	Foreign Exchange Future		8.70	Call		446.00000	454,000	16.35	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Put		384.00000	396,000	16.35	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			386.13900	386.24700			0.00	0	215.00
GOVI	On	03/05/2012	GOVI	382.00	Call		42,470.00000	41,390,000		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		42,370.00000	41,290,000		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		42,570.00000	41,490,000		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			391.87100	391.98200			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		19,820.00000	18,710,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		19,720.00000	18,610,000		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		19,920.00000	18,810,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/05/2012	Index Future			171.12700	171.06700			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.66700	173.60700			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			5.62000	5.62000			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
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.68000	5.68000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.71000	5.70000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.75000	5.75000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.80000	5.79000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.97000	5.95000			0.00	0	940.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.12000	6.09000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.28000	6.26000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.46000	6.44000			0.00	0	1,700.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/12/2013	Jibar Tradeable Future				6.65000	6.64000			0.00	0	2,000.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future				6.38180	6.36720		11.28	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call			121.00000	130,000	11.54	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put			38.00000	32,000	11.54	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call			114.00000	123,000	11.52	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put			41.00000	35,000	11.52	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call			128.00000	137,000	11.56	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put			35.00000	29,000	11.56	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.43520	6.42030		11.69	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			236.00000	243,000	11.84	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			116.00000	108,000	11.84	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call			206.00000	213,000	11.79	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put			136.00000	128,000	11.79	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call			268.00000	275,000	11.89	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put			98.00000	90,000	11.89	0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future				1.10710	1.10280			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call			1.00000	1,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put			0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call			0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put			9.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call			11.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put			0.00000	0,000		0.00	0	0.00
R157 On	03/05/2012	Bond Future				6.72800	6.71800		3.14	0.00	0	10,935.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.25	Call		4,959.00000	4,926,000	3.41	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1.00000	1,000	3.41	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,116.00000	5,083,000	3.41	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1.00000	1,000	3.41	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,802.00000	4,769,000	3.41	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		2.00000	2,000	3.41	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,713.00000	1,733,000	3.05	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		145.00000	131,000	3.05	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		355.00000	332,000	3.09	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,082.00000	1,093,000	3.09	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		719.00000	687,000	3.14	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		613.00000	614,000	3.14	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.79300	6.78200		3.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,850.00000	3,814,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		178.00000	176,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,980.00000	3,945,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		161.00000	160,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,721.00000	3,685,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		197.00000	195,000	3.83	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.84400	6.83200		3.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,656.00000	1,628,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,182.00000	1,188,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,738.00000	1,710,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,124.00000	1,129,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,575.00000	1,548,000	3.57	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	6.95	Put		1,242.00000	1,249,000	3.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.87400	6.87000		3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,326.00000	1,315,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,634.00000	1,633,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,391.00000	1,380,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,570.00000	1,570,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,266.00000	1,255,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,702.00000	1,702,000	3.12	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			8.34700	8.32700		11.59	0.00	0	27,883.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,683.00000	6,490,000	12.27	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		568.00000	564,000	12.27	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,052.00000	6,858,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		501.00000	496,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,319.00000	6,126,000	12.22	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		642.00000	638,000	12.22	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,050.00000	5,150,000	11.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		919.00000	830,000	11.38	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,112.00000	3,167,000	11.56	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,904.00000	1,771,000	11.56	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,379.00000	3,212,000	11.82	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	8.50	Put		1,762.00000	1,784,000	11.82	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,608.00000	5,419,000	12.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		816.00000	815,000	12.13	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.42000	8.39900		15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,592.00000	6,427,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,403.00000	3,432,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,868.00000	6,701,000	15.67	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,235.00000	3,262,000	15.67	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,322.00000	6,160,000	15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,580.00000	3,612,000	15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,522.00000	5,580,000	15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,130.00000	3,993,000	15.21	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		6,109.00000	5,949,000	15.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,726.00000	3,760,000	15.55	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,195.00000	9,295,000	14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		2,051.00000	1,957,000	14.88	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,482.00000	8,576,000	14.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,341.00000	2,240,000	14.94	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,647.00000	6,482,000	15.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,369.00000	3,398,000	15.64	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.48600	8.46500		14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,250.00000	7,103,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,697.00000	4,741,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,506.00000	7,357,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,513.00000	4,555,000	14.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.70	Call		6,998.00000	6,852,000	14.89	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,887.00000	4,932,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.55000	8.53100		14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,680.00000	6,562,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,957.00000	7,009,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,907.00000	6,788,000	14.93	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,737.00000	6,788,000	14.93	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,462.00000	6,347,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,189.00000	7,243,000	14.87	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			215.46556	215.48570			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		486.00000	466,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Call		436.00000	416,000		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		536.00000	516,000		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			253.42714	253.43393			0.00	0	1,005.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future	251.00	Call		2,434.00000	2,427,000		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		2,384.00000	2,377,000		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		2,484.00000	2,477,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.04100	6.03000		2.31	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,175.00000	4,148,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,293.00000	4,266,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,057.00000	4,029,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.53	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.04300	6.03100		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,307.00000	3,280,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		49.00000	49,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,410.00000	3,382,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		43.00000	42,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,205.00000	3,177,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		55.00000	55,000	2.94	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.00700	5.99300		2.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,529.00000	1,505,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		503.00000	508,000	2.59	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	01/11/2012	Bond Future	6.55	Call		1,599.00000	1,574,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		473.00000	476,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,460.00000	1,436,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		535.00000	539,000	2.58	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.90500	5.90200		2.24	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,284.00000	1,277,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		663.00000	662,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,341.00000	1,333,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		632.00000	629,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,229.00000	1,221,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		697.00000	695,000	2.27	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			189.55102	189.55516			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		445.00000	449,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		495.00000	499,000		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		395.00000	399,000		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			7.29800	7.28800		5.50	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,314.00000	6,268,000	5.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Put		8.00000	7,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,519.00000	6,474,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		6.00000	5,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,108.00000	6,062,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		10.00000	8,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,780.00000	1,791,000	5.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		479.00000	446,000	5.42	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,344.00000	1,349,000	5.47	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		723.00000	683,000	5.47	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,420.00000	1,371,000	5.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		697.00000	693,000	5.59	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,541.00000	2,489,000	5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		277.00000	270,000	5.75	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.37200	7.36200		6.77	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,193.00000	5,146,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		449.00000	445,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,361.00000	5,313,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		415.00000	410,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,027.00000	4,980,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		486.00000	482,000	7.17	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.43900	7.42800		6.64	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,025.00000	2,984,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,716.00000	1,720,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,148.00000	3,107,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,637.00000	1,641,000	6.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.70	Call		2,903.00000	2,863,000	6.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,796.00000	1,801,000	6.71	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.49900	7.49300		6.16	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,015.00000	1,000,000	5.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,968.00000	4,977,000	5.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,072.00000	1,056,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,822.00000	4,829,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		964.00000	949,000	5.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,121.00000	5,129,000	5.95	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			7.59400	7.58400		6.72	0.00	0	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,891.00000	5,835,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		45.00000	41,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,124.00000	6,069,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		37.00000	34,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,658.00000	5,602,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		54.00000	50,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,335.00000	3,364,000	6.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		242.00000	219,000	6.53	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,722.00000	1,664,000	6.86	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		863.00000	857,000	6.86	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.67300	7.66300		8.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,986.00000	4,930,000	9.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Put		889.00000	883,000	9.04	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,170.00000	5,113,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		835.00000	828,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,805.00000	4,749,000	9.01	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		947.00000	941,000	9.01	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.74300	7.73200		8.26	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,559.00000	3,511,000	8.37	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,271.00000	2,276,000	8.37	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,701.00000	3,652,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,175.00000	2,179,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,420.00000	3,373,000	8.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,370.00000	2,377,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.80600	7.79900		8.13	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,752.00000	3,720,000	8.24	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,821.00000	2,822,000	8.24	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,884.00000	3,851,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,723.00000	2,723,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,623.00000	3,591,000	8.22	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,923.00000	2,923,000	8.22	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			5.93600	5.92500		1.45	0.00	0	300.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		2,497.00000	2,479,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,575.00000	2,557,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,419.00000	2,401,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.92500	5.91000		1.65	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,859.00000	1,838,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		32.00000	32,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,922.00000	1,901,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		28.00000	28,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,796.00000	1,775,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		37.00000	36,000	1.77	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.82900	5.81200		1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		595.00000	581,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		379.00000	384,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		629.00000	615,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		355.00000	361,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		562.00000	548,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		403.00000	409,000	1.39	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.57300	5.57600		1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		666.00000	666,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		285.00000	283,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		696.00000	696,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		271.00000	268,000	1.13	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	07/02/2013	Bond Future	5.95	Call		636.00000	636,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		300.00000	297,000	1.13	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			7.85000	7.84100		7.96	0.00	0	24,915.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,050.00000	4,991,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		145.00000	136,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,289.00000	5,231,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		123.00000	115,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,811.00000	4,752,000	8.58	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		167.00000	159,000	8.58	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,739.00000	2,753,000	7.83	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		529.00000	492,000	7.83	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,968.00000	1,970,000	7.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		896.00000	848,000	7.92	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,871.00000	1,812,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		990.00000	981,000	8.12	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,010.00000	2,947,000	8.31	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		493.00000	480,000	8.31	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.93200	7.92200		10.23	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,390.00000	5,328,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,036.00000	1,028,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,583.00000	5,522,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		974.00000	967,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,198.00000	5,137,000	10.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.70	Put		1,100.00000	1,093,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.00200	7.99200		9.83	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,930.00000	3,881,000	9.96	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,586.00000	2,589,000	9.96	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,082.00000	4,031,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,480.00000	2,481,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,782.00000	3,733,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,696.00000	2,700,000	9.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.06800	8.06200		9.71	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,172.00000	4,139,000	9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,221.00000	3,219,000	9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,314.00000	4,281,000	9.87	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,112.00000	3,110,000	9.87	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,032.00000	4,000,000	9.81	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,333.00000	3,331,000	9.81	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.92300	7.91400		9.18	0.00	0	9,092.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,333.00000	6,273,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		90.00000	84,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,593.00000	6,533,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		75.00000	70,000	9.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Call		6,073.00000	6,012,000	9.90	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		105.00000	98,000	9.90	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,064.00000	3,080,000	8.93	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		535.00000	497,000	8.93	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,210.00000	2,214,000	9.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		913.00000	863,000	9.03	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,927.00000	1,864,000	9.22	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,115.00000	1,106,000	9.22	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,131.00000	3,064,000	9.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		558.00000	545,000	9.45	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.99700	7.98700		11.44	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,585.00000	5,519,000	11.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,245.00000	1,238,000	11.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,789.00000	5,723,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,174.00000	1,167,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,384.00000	5,318,000	11.90	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,321.00000	1,313,000	11.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.06500	8.05400		11.43	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,118.00000	4,061,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,006.00000	3,011,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,278.00000	4,220,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,884.00000	2,889,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,960.00000	3,904,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,130.00000	3,137,000	11.55	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.12800	8.12000		10.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	8.00	Call		3,720.00000	3,681,000	10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,391.00000	4,397,000	10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,860.00000	3,820,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,251.00000	4,255,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,588.00000	3,549,000	10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,541.00000	4,546,000	10.93	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			8.82000	8.81000		16.64	0.00	0	1,987.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,006.00000	2,911,000	16.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,533.00000	1,517,000	16.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,243.00000	3,147,000	17.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,391.00000	1,373,000	17.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,777.00000	2,683,000	16.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,687.00000	1,672,000	16.89	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.88600	8.87600		21.07	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,835.00000	5,747,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,015.00000	3,005,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,058.00000	5,969,000	21.68	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,874.00000	2,863,000	21.68	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,616.00000	5,528,000	21.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.20	Put		3,163.00000	3,153,000	21.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.94700	8.93700		21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,501.00000	5,427,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,019.00000	5,022,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,697.00000	5,623,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,837.00000	4,839,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,312.00000	5,239,000	21.41	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,212.00000	5,216,000	21.41	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.00700	8.99800		20.91	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,175.00000	6,112,000	20.91	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,160.00000	6,165,000	20.91	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,366.00000	6,302,000	20.96	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,973.00000	5,977,000	20.96	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,993.00000	5,930,000	20.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,359.00000	6,364,000	20.88	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			140.62117	140.62409			0.00	0	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,624.00000	1,621,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	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		1,574.00000	1,571,000		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		1,674.00000	1,671,000		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			118.58152	118.58887			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		389.00000	382,000		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		339.00000	332,000		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		439.00000	432,000		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			116.04648	115.94894			0.00	0	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		649.00000	746,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		599.00000	696,000		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		699.00000	796,000		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			8.76700	8.75200		14.87	0.00	0	974.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.25	Call		4,673.00000	4,543,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		809.00000	800,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,961.00000	4,830,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		724.00000	714,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,391.00000	4,261,000	15.36	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		903.00000	893,000	15.36	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.83600	8.82100		18.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,166.00000	6,051,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,867.00000	2,871,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,401.00000	6,285,000	19.32	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,730.00000	2,733,000	19.32	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,936.00000	5,822,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,011.00000	3,016,000	19.22	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.90300	8.88800		19.06	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,795.00000	5,698,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,926.00000	4,946,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,000.00000	5,901,000	19.34	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,748.00000	4,766,000	19.34	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,594.00000	5,498,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,111.00000	5,133,000	19.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.97000	8.95600		18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,355.00000	6,270,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,017.00000	6,040,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,552.00000	6,466,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,832.00000	5,854,000	18.58	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R213	On	07/02/2013	Bond Future	8.95	Call		6,166.00000	6,082,000	18.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,212.00000	6,236,000	18.50	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				1.21370	1.20890	15.08	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		232.00000	251,000	15.08	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		143.00000	114,000	15.08	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		66.00000	67,000	16.82	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		477.00000	430,000	16.82	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		609.00000	650,000	15.12	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		20.00000	13,000	15.12	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future				1.22830	1.22320	15.84	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		877.00000	913,000	15.49	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		145.00000	130,000	15.49	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		558.00000	581,000	15.84	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		326.00000	298,000	15.84	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,284.00000	1,329,000	15.38	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		52.00000	46,000	15.38	0.00	0	0.00
<b>Total for Derivatives :</b>									<b>120,366,251.20</b>	<b>16,101</b>	<b>1,179,058.00</b>	

**i-Bonds**

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	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			0.00	0	15,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,863,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	2,218,800.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	1,202,000.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	2,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	164,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			7,400,000,000.00	74,000	6,426,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			25,700,000,000.00	257,000	6,549,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL152	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
ACL153	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL154	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
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
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			4,400,000,000.00	44,000	7,456,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	3,000,000.00
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			1,300,000,000,000.00	13,000	14,773,300.00
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	800,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012	Spot Bond			100.00000	100.00000			2,500,000,000,000.00	25,000,000	5,000,000.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			5,400,000,000.00	54,000	12,412,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012	Spot Bond			100.00000	100.00000			1,500,000,000,000.00	15,000,000	3,000,000.00
BIDC19	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
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			3,200,000,000.00	32,000	3,968,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	11,979,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 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
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		90,750,000,000.00		11,000,000	5,500,000.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			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
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000		4,000,000,000,000.00	40,000,000	40,000,000.00	
CLN245	On	25/02/2015			100.00000	100.00000		4,000,000,000,000.00	40,000,000	40,000,000.00	
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	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
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000		1,000,000,000,000.00	10,000,000	5,000,000.00	
COJ04	On	05/06/2018			100.00000	100.00000		2,200,000,000.00	22,000	1,978,000.00	
COJ05	On	05/06/2023			100.00000	100.00000		30,520,000,000,000.00	305,200,000	101,640,000.00	
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000		32,000,000,000,000.00		320,000,000	160,000,000.00
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000		429,800,000,000.00		4,298,000	80,722,000.00
DV23	On	27/02/2023			100.00000	100.00000		1,055,500,000,000.00		10,555,000	128,180,000.00
DVF12	On	13/10/2012			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
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			24,500,000,000.00	245,000	16,379,984.00
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	50,000,000.00
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
EQ164L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ169L	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ173L	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			6,700,000,000.00	67,000	46,066,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			20,276,000,000.00	2,192,000	268,127,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,710,000,000.00	171,000	179,169,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			3,995,650,000.00	509,000	14,219,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			3,780,000,000.00	504,000	175,193,000.00
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
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			15,600,000,000.00	156,000	4,578,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	1,100,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	700,000.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	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
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRE2A	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
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	1,582,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			7,800,000,000.00	78,000	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
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	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			3,500,000,000,000.00	35,000,000	5,000,000.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT15	On	28/05/2012			100.00000	100.00000			52,600,000,000,000.00	526,000,000	400,000,000.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD17On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
GSIZ16On 23/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	1,951,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			9,500,000,000.00	95,000	31,000,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			3,000,000,000.00	30,000	18,800,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	90,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			50,800,000.00	508,000	3,254,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND147	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
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		3,000,000,000,000.00		30,000,000	10,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING140	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,500,000,000.00	15,000	265,000.00
IPL5	On	28/09/2015	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
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			7,600,000,000.00	76,000	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
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	2,000,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA135 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204 On 26/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206 On 09/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207 On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208 On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209 On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212 On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216 On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218 On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219 On 10/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA220	On	17/05/2012			100.00000	100.00000			3,500,000,000,000.00	35,000,000	35,000,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	1,025,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000		1,600,000,000,000.00		16,000,000	12,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000		1,500,000,000,000.00		15,000,000	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	22,728,000.00
MTN02	On	13/07/2014			100.00000	100.00000			11,200,000,000.00	112,000	3,440,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			40,400,000,000.00	404,000	3,832,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			3,000,000,000,000.00	30,000,000	6,000,000.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11EOn	27/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK12EOn	20/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK13EOn	21/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			1,500,000,000,000.00	15,000,000	9,558,600.00
NBK2A	On	15/09/2015			100.00000	100.00000			413,000,000,000.00	4,130,000	9,870,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			101,400,000,000.00	1,014,000	6,127,000.00
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
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			11,200,000,000.00	112,000	8,888,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		1,816,913,800,000.00		18,169,138	12,392,046.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	1,000,000.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012			100.00000	100.00000		500,000,000,000.00		5,000,000	5,000,000.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On	30/04/2014			100.00000	100.00000			0.00	0	115,800,000.00
NRA018	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA019	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	100.00000			4,300,000,000.00	43,000	43,000.00
NRA023	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA028	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			11,200,000,000.00	112,000	84,688,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP04	On	16/03/2012			100.00000	100.00000			5,000,000,000,000.00	50,000,000	10,000,000.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	2,005,000.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	2,000,000.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			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
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	3,360,000.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.66000	6.65000		83,927,508,480,000.00	12,601,728,000	16,796,716,300.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.28500	8.26500		42,487,096,403,500.00	5,128,195,100	9,596,923,402.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			219.49387	219.47641			217,201,853,551,176.00	989,557,720	1,046,934,831.00
R197	On	07/12/2023	Spot Bond			2.12000	2.12000			2,590,640,000.00	1,222,000	538,382,000.00
R201	On	21/12/2014	Spot Bond			6.01000	6.00000			4,042,031,510,000.00	672,551,000	3,649,976,931.00
R202	On	07/12/2033	Spot Bond			2.30000	2.30000			5,372,864,400,000.00	2,336,028,000	1,339,044,000.00
R203	On	15/09/2017	Spot Bond			7.23000	7.22000			26,544,626,880,000.00	3,671,456,000	5,449,956,844.00
R204	On	21/12/2018	Spot Bond			7.52500	7.51500			15,667,260,700,000.00	2,082,028,000	3,859,228,101.00
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			5.90000	5.89000			21,140,785,600,000.00	3,583,184,000	3,943,386,449.00
R207	On	15/01/2020	Spot Bond			7.78000	7.77000			45,131,735,280,560.00	5,800,994,252	10,925,261,304.00
R208	On	31/03/2021	Spot Bond			7.86000	7.85000			28,719,378,900,000.00	3,653,865,000	7,023,975,700.00
R209	On	31/03/2036	Spot Bond			8.76500	8.75500			53,780,243,175,000.00	6,135,795,000	14,339,667,500.00
R210	On	31/03/2028	Spot Bond			2.30000	2.30000			129,513,000,000.00	56,310,000	1,024,740,000.00
R211	On	31/01/2017	Spot Bond			0.82000	0.82000			45,401,760,000.00	55,368,000	518,000,000.00
R212	On	31/01/2022	Spot Bond			2.08000	2.09000			209,560,000,000.00	100,750,000	1,102,630,000.00
R213	On	28/02/2031	Spot Bond			8.71000	8.69500			11,177,969,790,000.00	1,283,349,000	1,845,292,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			21,472,990,500,000.00	3,303,537,000	3,480,443,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000		2,100,000,000,000.00		21,000,000	3,000,000.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015			100.00000	100.00000			14,000,000,000.00	140,000	17,010,000.00
SBK8	On	10/04/2013			100.00000	100.00000			6,300,000,000.00	63,000	2,176,000.00
SBK9	On	10/04/2018			100.00000	100.00000			202,600,000,000.00	2,026,000	7,474,000.00
SBK11	On	09/04/2014			5.75000	5.75000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			10,000,000,000.00	100,000	50,000.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000			4,900,000,000.00	49,000	49,000.00
SBS7	On	26/03/2013			100.00000	100.00000			0.00	0	400,000.00
SBS9	On	07/07/2016			100.00000	100.00000			58,500,000,000.00	585,000	2,955,000.00
SBS110	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000		3,400,000,000,000.00		34,000,000	29,000,000.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	23,018,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			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
SYN825On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On	13/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On	20/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN884On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN897	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012	Spot Bond			100.00000	100.00000		80,600,000,000,000.00	806,000,000	806,000,000	403,000,000.00
SYN903	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	500,000,000.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	2,175,300.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			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		40,000,000,000,000.00	400,000,000	560,000,000.00	
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	1,840,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000		14,000,000,000,000.00		140,000,000	290,000,000.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	120,000,000.00
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		4,600,000,000,000.00		46,000,000	46,000,000.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	56,000,000.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
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		4,300,000,000.00		43,000	3,172,000.00
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		12,100,000,000.00		121,000	1,019,417,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		5,016,800,000,000.00		50,168,000	272,629,780.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		5,200,000,000,000.00		52,000,000	600,000,000.00
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		214,300,000,000.00		2,143,000	19,497,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000		200,000,000,000.00		2,000,000	1,285,900.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	1,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012			100.00000	100.00000		119,600,000,000,000.00		1,196,000,000	750,000,000.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000		12,100,000,000.00		121,000	47,120,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	125,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>1,011,126,036,020,240.00</b>	<b>55,809,815,210</b>	<b>96,038,901,072.00</b>
<b>Grand Total:</b>							<b>1,011,126,156,386,490.00</b>	<b>55,809,831,311</b>	<b>96,040,080,130.00</b>