

# Daily MTM Report

Daily summary for: 28/02/2012

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			7.55840	7.65110		15.16	262,465,440.00	34,725	194,822.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		618.00000	526,000	16.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		3.00000	4,000	16.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		569.00000	478,000	16.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		4.00000	6,000	16.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		667.00000	575,000	17.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		2.00000	3,000	17.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		653.00000	562,000	17.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		2.00000	4,000	17.29	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		506.00000	416,000	15.65	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		5.00000	8,000	15.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		410.00000	325,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		9.00000	17,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		852.00000	760,000	19.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		1.00000	2,000	19.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		458.00000	370,000	15.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		7.00000	12,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		902.00000	809,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		1.00000	1,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		170.00000	111,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		69.00000	103,000	15.16	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		36.00000	22,000	18.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		335.00000	414,000	18.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		280.00000	204,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		29.00000	46,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		11.00000	7,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		660.00000	749,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		952.00000	859,000	20.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	1,000	20.41	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		9.00000	5,000	22.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		708.00000	797,000	22.92	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		802.00000	710,000	18.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		1.00000	2,000	18.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		29.00000	18,000	19.42	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		378.00000	460,000	19.42	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		555.00000	464,000	16.20	0.00	0	6,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		4.00000	6,000	16.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,001.00000	909,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		0.00000	1,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		240.00000	170,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		39.00000	62,000	15.28	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	8.20	Call		15.00000	9,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		564.00000	651,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		52.00000	32,000	17.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		251.00000	324,000	17.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		604.00000	513,000	16.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		3.00000	5,000	16.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,051.00000	959,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		0.00000	1,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		64.00000	40,000	17.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		213.00000	282,000	17.48	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		24.00000	15,000	19.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		423.00000	507,000	19.98	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		43.00000	26,000	18.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		292.00000	368,000	18.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		17.00000	11,000	21.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		516.00000	603,000	21.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		321.00000	242,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		20.00000	34,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		365.00000	283,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		14.00000	25,000	15.47	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		752.00000	660,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		1.00000	2,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		94.00000	60,000	16.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		143.00000	202,000	16.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		20.00000	13,000	20.53	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		469.00000	555,000	20.53	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		204.00000	139,000	15.22	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		53.00000	81,000	15.22	0.00	0	2,520.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,251.00000	1,159,000	23.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	1,000	23.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,501.00000	1,408,000	25.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	25.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		140.00000	91,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		89.00000	133,000	15.62	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		12.00000	8,000	22.18	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		611.00000	700,000	22.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,451.00000	1,358,000	25.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	25.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		703.00000	611,000	17.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		2.00000	3,000	17.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		78.00000	49,000	17.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		177.00000	241,000	17.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		8.00000	4,000	23.12	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		757.00000	846,000	23.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,201.00000	1,109,000	22.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	1,000	22.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		114.00000	74,000	16.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		113.00000	166,000	16.09	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,101.00000	1,009,000	21.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	1,000	21.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,151.00000	1,059,000	22.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	1,000	22.31	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,301.00000	1,208,000	23.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	23.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,551.00000	1,458,000	26.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	26.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		6.00000	3,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		805.00000	895,000	23.31	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		5.00000	3,000	23.51	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		854.00000	945,000	23.51	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		1.00000	1,000	24.68	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,150.00000	1,243,000	24.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,350.00000	1,442,000	25.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1.00000	0,000	25.46	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		3.00000	2,000	23.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		952.00000	1,044,000	23.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		3.00000	1,000	24.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,002.00000	1,093,000	24.09	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,101.00000	1,193,000	24.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		2.00000	1,000	24.48	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,051.00000	1,143,000	24.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		2.00000	1,000	24.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,599.00000	1,692,000	27.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	0,000	27.44	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,849.00000	1,942,000	29.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		0.00000	0,000	29.68	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,549.00000	1,642,000	27.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		0.00000	0,000	27.00	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.65830	7.75280		16.23	35,258,813.20	4,604	69,664.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		579.00000	503,000	15.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		76.00000	95,000	15.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		540.00000	469,000	15.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		87.00000	111,000	15.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		618.00000	541,000	15.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		65.00000	83,000	15.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		172.00000	145,000	18.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		519.00000	587,000	18.40	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		18.00000	22,000	16.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,021.00000	930,000	16.03	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		104.00000	87,000	20.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		851.00000	929,000	20.46	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		87.00000	73,000	21.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		984.00000	1,065,000	21.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		78.00000	66,000	21.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,075.00000	1,158,000	21.74	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		788.00000	704,000	15.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		35.00000	46,000	15.30	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		408.00000	350,000	15.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		155.00000	192,000	15.80	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		198.00000	167,000	17.91	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		445.00000	509,000	17.91	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		151.00000	127,000	18.92	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		598.00000	669,000	18.92	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		282.00000	240,000	16.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		279.00000	332,000	16.71	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,167.00000	1,251,000	22.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		70.00000	59,000	22.25	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		304.00000	258,000	16.47	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		251.00000	300,000	16.47	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,544.00000	1,632,000	24.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		47.00000	40,000	24.26	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.75940	7.85570		17.04	47,782,385.20	6,158	6,983.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		769.00000	693,000	15.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		113.00000	134,000	15.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		733.00000	658,000	15.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		127.00000	149,000	15.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		807.00000	729,000	15.46	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		101.00000	120,000	15.46	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		141.00000	166,000	15.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		697.00000	625,000	15.57	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,382.00000	1,464,000	22.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		138.00000	123,000	22.21	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		385.00000	342,000	17.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		429.00000	483,000	17.61	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		205.00000	182,000	20.34	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		949.00000	1,023,000	20.34	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,473.00000	1,556,000	22.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		129.00000	115,000	22.58	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,118.00000	1,196,000	21.09	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		174.00000	155,000	21.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		467.00000	417,000	16.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		311.00000	358,000	16.86	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		787.00000	857,000	19.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		243.00000	216,000	19.56	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		319.00000	283,000	18.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		563.00000	624,000	18.38	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.85950	7.95640		17.66	0.00	0	9,800.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		609.00000	557,000	17.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		353.00000	398,000	17.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		586.00000	536,000	17.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		380.00000	427,000	17.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		632.00000	579,000	16.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		326.00000	370,000	16.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		531.00000	585,000	18.14	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		487.00000	444,000	18.14	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,374.00000	1,452,000	21.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		230.00000	211,000	21.69	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			7.96160	8.05790		17.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		635.00000	587,000	17.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		527.00000	575,000	17.88	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		616.00000	569,000	18.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		558.00000	607,000	18.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		654.00000	605,000	17.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		496.00000	543,000	17.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,372.00000	1,441,000	21.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		330.00000	303,000	21.17	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		580.00000	534,000	18.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		622.00000	672,000	18.31	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.14020	8.23550		18.82	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		606.00000	573,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,348.00000	1,411,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		594.00000	562,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,386.00000	1,450,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		618.00000	584,000	20.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,310.00000	1,372,000	20.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.78990	8.88080		19.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,313.00000	1,264,000	19.42	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		932.00000	974,000	19.42	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,293.00000	1,245,000	19.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		962.00000	1,005,000	19.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,334.00000	1,284,000	19.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		903.00000	944,000	19.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		625.00000	663,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,506.00000	1,453,000	18.13	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.86400	9.95490		21.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,893.00000	1,843,000	20.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,138.00000	1,179,000	20.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,873.00000	1,823,000	20.28	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,168.00000	1,209,000	20.28	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,915.00000	1,864,000	20.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,110.00000	1,150,000	20.16	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.55840	7.65110		15.16	45,350.40	6	410.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			17,033.00000	11,118,000	15.16	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			6,923.00000	10,278,000	15.16	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			14,026.00000	9,101,000	15.62	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			8,916.00000	13,261,000	15.62	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			20,372.00000	13,873,000	15.22	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			5,262.00000	8,033,000	15.22	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			56,344.00000	65,066,000	21.63	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			1,454.00000	906,000	21.63	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.65830	7.75280		16.23	0.00	0	611.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			12,440.00000	10,499,000	19.69	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			72,160.00000	79,669,000	19.69	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			11,690.00000	9,867,000	19.95	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			76,410.00000	84,037,000	19.95	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			13,251.00000	11,183,000	19.43	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			67,971.00000	75,353,000	19.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.96490	12.12210		12.92	53,578,822.20	4,478	14,504.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		684.00000	535,000	14.93	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		12.00000	20,000	14.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		636.00000	490,000	14.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		14.00000	25,000	14.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		733.00000	581,000	15.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		11.00000	16,000	15.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		590.00000	446,000	14.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		18.00000	31,000	14.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		293.00000	181,000	13.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		71.00000	116,000	13.12	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,126.00000	970,000	18.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		4.00000	5,000	18.36	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		371.00000	247,000	13.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		49.00000	82,000	13.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		87.00000	47,000	14.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		265.00000	382,000	14.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		781.00000	628,000	15.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		9.00000	13,000	15.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,225.00000	1,069,000	19.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		3.00000	4,000	19.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		455.00000	321,000	13.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		33.00000	56,000	13.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,027.00000	871,000	17.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		5.00000	6,000	17.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		223.00000	130,000	13.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		101.00000	165,000	13.13	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		257.00000	152,000	12.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		85.00000	137,000	12.92	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		37.00000	19,000	15.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		465.00000	604,000	15.42	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		743.00000	895,000	17.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		15.00000	10,000	17.96	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,432.00000	1,587,000	22.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		4.00000	2,000	22.86	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.11420	12.27450		13.86	48,456.80	4	2,988.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		606.00000	499,000	13.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		182.00000	235,000	13.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		575.00000	472,000	13.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		201.00000	258,000	13.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		638.00000	527,000	13.23	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		164.00000	213,000	13.23	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.26450	12.42770		15.03	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		284.00000	248,000	17.93	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,306.00000	1,434,000	17.93	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		275.00000	240,000	18.05	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,347.00000	1,476,000	18.05	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		293.00000	256,000	17.81	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,265.00000	1,392,000	17.81	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,197.00000	1,059,000	13.29	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		119.00000	145,000	13.29	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			0.09400	0.09520		60.49	0.00	0	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		538.00000	744,000	60.52	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		18.00000	344,000	60.52	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		35.00000	299,000	60.52	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		515.00000	899,000	60.52	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,520.00000	1,478,000	60.52	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	78,000	60.52	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09530	0.09660		63.62	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		106.00000	860,000	63.21	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,246.00000	2,130,000	63.21	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		38.00000	605,000	63.21	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,178.00000	2,875,000	63.21	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		328.00000	1,206,000	63.21	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		468.00000	1,476,000	63.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.14910	10.24080		11.99	4,912,164.40	484	25,527.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		202.00000	141,000	12.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		61.00000	92,000	12.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		169.00000	113,000	11.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		78.00000	114,000	11.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		238.00000	172,000	12.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		47.00000	73,000	12.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,191.00000	1,100,000	18.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		0.00000	1,000	18.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		111.00000	76,000	12.54	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		120.00000	177,000	12.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		452.00000	367,000	12.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		11.00000	18,000	12.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,241.00000	1,150,000	19.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		0.00000	1,000	19.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		361.00000	282,000	12.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		20.00000	33,000	12.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		26.00000	17,000	14.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		385.00000	468,000	14.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		13.00000	9,000	15.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		522.00000	610,000	15.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		91.00000	61,000	12.82	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		150.00000	212,000	12.82	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		3.00000	2,000	17.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		862.00000	953,000	17.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1.00000	1,000	20.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,260.00000	1,352,000	20.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		7.00000	5,000	16.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		666.00000	756,000	16.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		0.00000	0,000	21.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,509.00000	1,601,000	21.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		6.00000	4,000	16.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		715.00000	805,000	16.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		694.00000	603,000	14.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		3.00000	4,000	14.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		2.00000	1,000	18.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,061.00000	1,152,000	18.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		11.00000	7,000	15.64	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		570.00000	658,000	15.64	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		764.00000	854,000	16.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		5.00000	3,000	16.84	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,360.00000	1,451,000	20.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		1.00000	0,000	20.86	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		277.00000	206,000	12.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		36.00000	57,000	12.37	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		318.00000	243,000	12.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		27.00000	44,000	12.49	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.28840	10.38260		13.34	720,188.00	70	25,945.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		299.00000	258,000	13.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		316.00000	370,000	13.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		279.00000	241,000	13.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		346.00000	403,000	13.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		323.00000	277,000	13.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		290.00000	339,000	13.50	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.43120	10.52870		14.27	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		382.00000	338,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		579.00000	632,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		362.00000	319,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		609.00000	663,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		372.00000	357,000	15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		519.00000	601,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,160.00000	1,076,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		81.00000	95,000	14.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.83030	10.93090		14.49	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		662.00000	632,000	15.56	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,224.00000	1,295,000	15.56	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		648.00000	619,000	15.64	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,260.00000	1,332,000	15.64	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		676.00000	645,000	15.49	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,188.00000	1,258,000	15.49	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			423.80400	422.93400			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			430.09800	429.21300			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			385.91500	385.13300			0.00	0	906.00
ALBI	On	02/08/2012	Index Future			391.64600	390.85100			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.59340	7.68670		15.72	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		73.00000	56,000	18.95	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		486.00000	563,000	18.95	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		66.00000	51,000	19.31	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		529.00000	608,000	19.31	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		81.00000	62,000	18.59	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		444.00000	519,000	18.59	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.56930	7.66230		15.29	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		67.00000	46,000	17.99	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		305.00000	377,000	17.99	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		57.00000	39,000	18.38	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		345.00000	420,000	18.38	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		78.00000	54,000	17.61	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		266.00000	335,000	17.61	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry			7.53970	7.63070		16.18	0.00	0	13,000.00
ANY DAOn	29/02/2012	Any day expiry	7.75	Call		9.00000	1,000	25.33	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.75	Put		128.00000	211,000	25.33	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.80	Call		5.00000	0,000	27.62	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.80	Put		174.00000	260,000	27.62	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.70	Call		17.00000	2,000	23.05	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.70	Put		86.00000	162,000	23.05	0.00	0	0.00
AU\$ / ROOn	19/03/2012	Foreign Exchange Future			8.11270	8.15880		11.88	0.00	0	16,123.00
AU\$ / ROOn	19/03/2012	Foreign Exchange Future	7.25	Call		909.00000	863,000	18.71	0.00	0	0.00
AU\$ / ROOn	19/03/2012	Foreign Exchange Future	7.25	Put		0.00000	0,000	18.71	0.00	0	0.00
AU\$ / ROOn	19/03/2012	Foreign Exchange Future	7.30	Call		859.00000	813,000	18.42	0.00	0	0.00
AU\$ / ROOn	19/03/2012	Foreign Exchange Future	7.30	Put		0.00000	0,000	18.42	0.00	0	0.00
AU\$ / ROOn	19/03/2012	Foreign Exchange Future	7.20	Call		959.00000	913,000	18.99	0.00	0	0.00
AU\$ / ROOn	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	0,000	18.99	0.00	0	0.00
AU\$ / ROOn	19/03/2012	Foreign Exchange Future	7.40	Call		760.00000	714,000	17.21	0.00	0	0.00
AU\$ / ROOn	19/03/2012	Foreign Exchange Future	7.40	Put		1.00000	1,000	17.21	0.00	0	0.00
AU\$ / ROOn	19/03/2012	Foreign Exchange Future	6.95	Call		1,209.00000	1,163,000	20.44	0.00	0	0.00
AU\$ / ROOn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	20.44	0.00	0	0.00
AU\$ / ROOn	19/03/2012	Foreign Exchange Future	7.75	Call		415.00000	371,000	13.39	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		6.00000	8,000	13.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		710.00000	664,000	16.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		1.00000	1,000	16.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,159.00000	1,113,000	20.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	20.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,959.00000	1,913,000	25.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	25.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		278.00000	237,000	12.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		19.00000	24,000	12.74	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.13180	8.17980		12.82	0.00	0	8,330.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		582.00000	541,000	12.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		52.00000	59,000	12.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		541.00000	501,000	12.74	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		61.00000	69,000	12.74	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		623.00000	582,000	12.77	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		43.00000	50,000	12.77	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.15880	8.20730		13.34	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		314.00000	292,000	13.54	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		343.00000	370,000	13.54	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		294.00000	273,000	13.65	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		373.00000	401,000	13.65	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		336.00000	312,000	13.42	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		315.00000	340,000	13.42	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.19040	9.22600		16.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,222.00000	2,188,000	15.13	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		296.00000	298,000	15.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,179.00000	2,146,000	15.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		303.00000	306,000	15.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,264.00000	2,231,000	15.24	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		288.00000	291,000	15.24	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.57580	7.62750		11.60	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		131.00000	95,000	11.60	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		54.00000	69,000	11.60	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		100.00000	73,000	11.94	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		73.00000	97,000	11.94	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		166.00000	127,000	11.89	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		39.00000	51,000	11.89	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.65960	7.71280		11.56	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		80.00000	69,000	13.68	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		517.00000	559,000	13.68	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		72.00000	62,000	13.89	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		559.00000	602,000	13.89	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		88.00000	76,000	13.47	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		475.00000	516,000	13.47	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.03570	0.03940			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.22610	0.19340			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future				0.00000			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			0.16030	0.07950			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.02910	0.03580			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.03730	0.04810			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.05700	0.07410			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.42630	8.50260		13.99	5,308,569.00	630	982.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		79.00000	52,000	15.02	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		176.00000	226,000	15.02	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		64.00000	41,000	15.28	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		211.00000	265,000	15.28	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		97.00000	65,000	14.76	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		144.00000	189,000	14.76	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.54880	8.62770		15.56	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		159.00000	137,000	17.75	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		631.00000	688,000	17.75	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		149.00000	128,000	17.94	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		671.00000	729,000	17.94	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		170.00000	146,000	17.55	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		592.00000	647,000	17.55	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.67600	8.75780		16.14	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		433.00000	389,000	16.45	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		425.00000	463,000	16.45	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		413.00000	371,000	16.61	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		455.00000	495,000	16.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Call		454.00000	408,000	16.30	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Put		396.00000	432,000	16.30	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			386.89500	386.13900			0.00	0	215.00
GOVI	On	03/05/2012	GOVI	382.00	Call		41,390.00000	48,950,000		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		41,290.00000	48,850,000		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		41,490.00000	49,050,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			392.64000	391.87100			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		18,710.00000	26,400,000		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		18,610.00000	26,300,000		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		18,810.00000	26,500,000		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			171.12500	171.12700			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.66700	173.66700			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			462.54300	462.54300			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			471.02000	471.02000			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.61000	5.62000			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			5.67000	5.68000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.71000	5.71000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.74000	5.75000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.79000	5.80000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.94000	5.97000			0.00	0	940.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.09000	6.12000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.26000	6.28000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.44000	6.46000			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				6.63000	6.65000			0.00	0	2,000.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future				6.33140	6.38180		11.10	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call			130.00000	93,000	11.20	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put			32.00000	45,000	11.20	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call			123.00000	86,000	11.14	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put			35.00000	48,000	11.14	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call			137.00000	99,000	11.26	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put			29.00000	41,000	11.26	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.38330	6.43520		11.43	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			243.00000	206,000	11.52	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			108.00000	123,000	11.52	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call			213.00000	177,000	11.43	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put			128.00000	144,000	11.43	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call			275.00000	237,000	11.61	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put			90.00000	104,000	11.61	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				6.69000	6.72800		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		4,926.00000	5,052,000	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		5,083.00000	5,209,000	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		4,769.00000	4,895,000	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		1,733.00000	1,624,000	3.05	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		131.00000	149,000	3.05	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		332.00000	369,000	3.09	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,093.00000	1,003,000	3.09	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		687.00000	750,000	3.14	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		614.00000	551,000	3.14	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.75100	6.79300		3.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,814.00000	3,927,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		176.00000	160,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,945.00000	4,059,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		160.00000	144,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,685.00000	3,797,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		195.00000	178,000	3.83	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.79800	6.84400		3.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,628.00000	1,699,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,188.00000	1,129,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,710.00000	1,782,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,129.00000	1,071,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,548.00000	1,617,000	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		1,249.00000	1,188,000	3.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.82400	6.87400		3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,315.00000	1,374,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,633.00000	1,564,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,380.00000	1,441,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,570.00000	1,503,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,255.00000	1,312,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,702.00000	1,630,000	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			8.31000	8.34700		11.59	32,411,503.40	265	27,948.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,490.00000	6,773,000	12.27	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		564.00000	497,000	12.27	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,858.00000	7,147,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		496.00000	435,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,126.00000	6,403,000	12.22	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		638.00000	566,000	12.22	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,150.00000	4,874,000	11.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		830.00000	903,000	11.38	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,167.00000	2,950,000	11.56	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,771.00000	1,903,000	11.56	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,212.00000	3,408,000	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		1,784.00000	1,630,000	11.82	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,419.00000	5,681,000	12.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		815.00000	728,000	12.13	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.38200	8.42000		15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,427.00000	6,632,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,432.00000	3,285,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,701.00000	6,911,000	15.67	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,262.00000	3,120,000	15.67	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,160.00000	6,360,000	15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,612.00000	3,460,000	15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,580.00000	5,380,000	15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,993.00000	4,145,000	15.21	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,949.00000	6,145,000	15.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,760.00000	3,604,000	15.55	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,295.00000	9,033,000	14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,957.00000	2,047,000	14.88	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,576.00000	8,323,000	14.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,240.00000	2,339,000	14.94	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,482.00000	6,688,000	15.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,398.00000	3,252,000	15.64	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.44700	8.48600		14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,103.00000	7,302,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,741.00000	4,585,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,357.00000	7,560,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,555.00000	4,403,000	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		6,852.00000	7,047,000	14.89	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,932.00000	4,772,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.51000	8.55000		14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,562.00000	6,739,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,009.00000	6,829,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,788.00000	6,968,000	14.93	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,788.00000	6,611,000	14.93	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,347.00000	6,520,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,243.00000	7,059,000	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			215.44242	215.46556			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		466.00000	442,000		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		416.00000	392,000		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		516.00000	492,000		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			253.41697	253.42714			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		2,427.00000	2,417,000		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		2,377.00000	2,367,000		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		2,477.00000	2,467,000		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			6.01300	6.04100		2.31	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,148.00000	4,217,000	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		4,266.00000	4,336,000	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		4,029.00000	4,099,000	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			6.01300	6.04300		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,280.00000	3,343,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		49.00000	44,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,382.00000	3,446,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		42.00000	38,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,177.00000	3,240,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		55.00000	50,000	2.94	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.97300	6.00700		2.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,505.00000	1,550,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		508.00000	484,000	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		1,574.00000	1,621,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		476.00000	454,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,436.00000	1,480,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		539.00000	514,000	2.58	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.86700	5.90500		2.24	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,277.00000	1,318,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		662.00000	635,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,333.00000	1,375,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		629.00000	603,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,221.00000	1,261,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		695.00000	667,000	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			189.54421	189.55102			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		449.00000	456,000		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		499.00000	506,000		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		399.00000	406,000		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			7.26000	7.29800		5.50	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,268.00000	6,437,000	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		7.00000	5,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,474.00000	6,643,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		5.00000	4,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,062.00000	6,231,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		8.00000	7,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,791.00000	1,667,000	5.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		446.00000	492,000	5.42	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,349.00000	1,241,000	5.47	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		683.00000	746,000	5.47	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,371.00000	1,470,000	5.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		693.00000	621,000	5.59	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,489.00000	2,624,000	5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		270.00000	235,000	5.75	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.33200	7.37200		6.77	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,146.00000	5,286,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		445.00000	414,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,313.00000	5,456,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		410.00000	381,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,980.00000	5,118,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		482.00000	448,000	7.17	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.39700	7.43900		6.64	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,984.00000	3,083,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,720.00000	1,647,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,107.00000	3,209,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,641.00000	1,571,000	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		2,863.00000	2,960,000	6.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,801.00000	1,726,000	6.71	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.45500	7.49900		6.16	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,000.00000	1,045,000	5.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,977.00000	4,850,000	5.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,056.00000	1,103,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,829.00000	4,705,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		949.00000	992,000	5.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,129.00000	5,001,000	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			7.56200	7.59400		6.72	0.00	0	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,835.00000	5,995,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		41.00000	35,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,069.00000	6,229,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		34.00000	28,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,602.00000	5,761,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		50.00000	43,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,364.00000	3,218,000	6.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		219.00000	239,000	6.53	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,664.00000	1,758,000	6.86	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		857.00000	785,000	6.86	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.63900	7.67300		8.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,930.00000	5,055,000	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		883.00000	837,000	9.04	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,113.00000	5,240,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		828.00000	784,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,749.00000	4,871,000	9.01	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		941.00000	892,000	9.01	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.70700	7.74300		8.26	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,511.00000	3,608,000	8.37	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,276.00000	2,198,000	8.37	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,652.00000	3,751,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,179.00000	2,103,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,373.00000	3,468,000	8.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,377.00000	2,297,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.76900	7.80600		8.13	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,720.00000	3,812,000	8.24	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,822.00000	2,741,000	8.24	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,851.00000	3,945,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,723.00000	2,644,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,591.00000	3,681,000	8.22	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,923.00000	2,841,000	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			5.90800	5.93600		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		2,479.00000	2,524,000	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		2,557.00000	2,602,000	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		2,401.00000	2,446,000	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			5.89100	5.92500		1.65	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,838.00000	1,882,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		32.00000	29,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,901.00000	1,945,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		28.00000	25,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,775.00000	1,819,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		36.00000	34,000	1.77	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.78900	5.82900		1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		581.00000	606,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		384.00000	363,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		615.00000	641,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		361.00000	341,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		548.00000	573,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		409.00000	388,000	1.39	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.52400	5.57300		1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		666.00000	693,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		283.00000	266,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		696.00000	724,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		268.00000	252,000	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	663,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		297.00000	280,000	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			7.81300	7.85000		7.96	0.00	0	24,915.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,991.00000	5,178,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		136.00000	117,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,231.00000	5,420,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		115.00000	98,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,752.00000	4,936,000	8.58	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		159.00000	136,000	8.58	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,753.00000	2,592,000	7.83	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		492.00000	538,000	7.83	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,970.00000	1,834,000	7.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		848.00000	918,000	7.92	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,812.00000	1,929,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		981.00000	892,000	8.12	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,947.00000	3,100,000	8.31	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		480.00000	427,000	8.31	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.89300	7.93200		10.23	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,328.00000	5,482,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,028.00000	971,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,522.00000	5,678,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		967.00000	912,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,137.00000	5,288,000	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		1,093.00000	1,033,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.96200	8.00200		9.83	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,881.00000	3,998,000	9.96	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,589.00000	2,496,000	9.96	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,031.00000	4,151,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,481.00000	2,391,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,733.00000	3,847,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,700.00000	2,603,000	9.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.02700	8.06800		9.71	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,139.00000	4,252,000	9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,219.00000	3,123,000	9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,281.00000	4,396,000	9.87	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,110.00000	3,016,000	9.87	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,000.00000	4,110,000	9.81	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,331.00000	3,232,000	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			7.89200	7.92300		9.18	0.00	0	9,092.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,273.00000	6,447,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		84.00000	72,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,533.00000	6,710,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		70.00000	60,000	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		6,012.00000	6,185,000	9.90	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		98.00000	85,000	9.90	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,080.00000	2,932,000	8.93	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		497.00000	535,000	8.93	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,214.00000	2,086,000	9.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		863.00000	922,000	9.03	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,864.00000	1,965,000	9.22	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,106.00000	1,020,000	9.22	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,064.00000	3,198,000	9.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		545.00000	493,000	9.45	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.96400	7.99700		11.44	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,519.00000	5,654,000	11.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,238.00000	1,180,000	11.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,723.00000	5,861,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,167.00000	1,111,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,318.00000	5,451,000	11.90	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,313.00000	1,253,000	11.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.03000	8.06500		11.43	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,061.00000	4,168,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,011.00000	2,918,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,220.00000	4,330,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,889.00000	2,799,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,904.00000	4,009,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,137.00000	3,041,000	11.55	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.09200	8.12800		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		3,681.00000	3,775,000	10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,397.00000	4,290,000	10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,820.00000	3,916,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,255.00000	4,151,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,549.00000	3,641,000	10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,546.00000	4,438,000	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			8.78300	8.82000		16.64	0.00	0	1,987.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,911.00000	3,078,000	16.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,517.00000	1,392,000	16.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,147.00000	3,322,000	17.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,373.00000	1,256,000	17.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,683.00000	2,842,000	16.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,672.00000	1,539,000	16.89	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.84800	8.88600		21.07	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,747.00000	5,922,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,005.00000	2,884,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,969.00000	6,148,000	21.68	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,863.00000	2,746,000	21.68	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,528.00000	5,699,000	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		3,153.00000	3,028,000	21.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.90800	8.94700		21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,427.00000	5,582,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,022.00000	4,877,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,623.00000	5,781,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,839.00000	4,697,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,239.00000	5,391,000	21.41	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,216.00000	5,068,000	21.41	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.96700	9.00700		20.91	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,112.00000	6,268,000	20.91	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,165.00000	6,017,000	20.91	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,302.00000	6,462,000	20.96	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,977.00000	5,833,000	20.96	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,930.00000	6,084,000	20.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,364.00000	6,214,000	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			140.61605	140.62117			0.00	0	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,621.00000	1,616,000		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		1,571.00000	1,566,000		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		1,671.00000	1,666,000		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			118.57259	118.58152			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		382.00000	373,000		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		332.00000	323,000		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		432.00000	423,000		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			116.04175	116.04648			0.00	0	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		746.00000	742,000		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		696.00000	692,000		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		796.00000	792,000		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			8.71500	8.76700		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		4,543.00000	4,855,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		800.00000	693,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,830.00000	5,151,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		714.00000	616,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,261.00000	4,564,000	15.36	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		893.00000	778,000	15.36	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.78300	8.83600		18.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,051.00000	6,311,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,871.00000	2,710,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,285.00000	6,550,000	19.32	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,733.00000	2,577,000	19.32	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,822.00000	6,076,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,016.00000	2,849,000	19.22	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.84800	8.90300		19.06	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,698.00000	5,929,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,946.00000	4,747,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,901.00000	6,137,000	19.34	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,766.00000	4,571,000	19.34	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,498.00000	5,724,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,133.00000	4,928,000	19.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.91400	8.97000		18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,270.00000	6,497,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,040.00000	5,834,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,466.00000	6,698,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,854.00000	5,653,000	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		6,082.00000	6,305,000	18.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,236.00000	6,027,000	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			1.19940	1.21370		15.20	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		251.00000	167,000	15.20	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		114.00000	173,000	15.20	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		67.00000	39,000	17.19	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		430.00000	545,000	17.19	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		650.00000	518,000	15.18	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		13.00000	24,000	15.18	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.21350	1.22830		15.99	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		913.00000	799,000	15.57	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		130.00000	164,000	15.57	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		581.00000	495,000	15.99	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		298.00000	360,000	15.99	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,329.00000	1,197,000	15.57	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		46.00000	62,000	15.57	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>442,531,692.60</b>	<b>51,424</b>	<b>1,172,410.00</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		3,000,000,000,000.00	30,000,000	30,000,000	15,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		1,300,000,000,000.00	13,000,000	13,000,000	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
ABCPI1	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		600,000,000,000.00		6,000,000	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	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

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			0.00	0	164,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			1,480,000,000,000.00	14,800,000	3,700,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			400,000,000.00	4,000,000	1,000,000.00

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		1,400,000,000,000.00		14,000,000	6,426,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	6,447,000.00
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		1,360,000,000,000.00		13,600,000	3,400,000.00
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			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			1,600,000,000,000.00	16,000,000	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			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000		2,864,200,000,000.00		28,642,000	15,415,300.00
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
BAYA1	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA1	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00



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			0.00	0	0.00
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		700,000,000,000.00		7,000,000	3,412,000.00
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			0.00	0	0.00
BIDC19	On	04/05/2012	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	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			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			210,000,000,000.00	2,100,000	700,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			800,000,000,000.00	8,000,000	3,968,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			2,400,000,000,000.00	24,000,000	11,979,000.00
CBL12	On	06/09/2018			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			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			13,200,000,000,000.00	132,000,000	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		1,000,000,000,000.00		10,000,000	5,000,000.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
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			0.00	0	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
CLN219On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN22 On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On 02/02/2013 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
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			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
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		10,980,000,000,000.00		109,800,000	54,900,000.00
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			0.00	0	5,000,000.00
COJ04	On	05/06/2018			100.00000	100.00000		500,000,000,000.00		5,000,000	1,978,000.00
COJ05	On	05/06/2023			100.00000	100.00000		10,000,000,000,000.00		100,000,000	101,000,000.00
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			7,175,000,000.00	1,000,000	1,000,000.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	160,000,000.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	100.00000			66,100,000,000,000.00	661,000,000	350,000,000.00
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			7,400,000,000,000.00	74,000,000	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000			39,260,200,000,000.00	392,602,000	80,724,000.00
DV23	On	27/02/2023			100.00000	100.00000			47,600,200,000,000.00	476,002,000	128,182,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		4,012,200,000,000.00		40,122,000	16,306,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000		12,000,000,000,000.00		120,000,000	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ172L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ173L	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000		15,600,000,000,000.00		156,000,000	48,001,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			8,737,957,000,000.00	944,644,000	268,583,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			9,820,010,000,000.00	982,001,000	179,003,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			219,807,850,000.00	28,001,000	14,000,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			2,625,015,000,000.00	350,002,000	175,000,000.00
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			1,000,000,000,000.00	10,000,000	4,500,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	1,100,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	700,000.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC10	On	13/06/2012	Spot Bond			100.00000	100.00000		432,000,000,000.00	432,000,000,000.00	4,320,000	4,320,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000,000	1,582,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	578,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			3,300,000.00	33	11.00
GPT11	On	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
GPT12	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012			100.00000	100.00000		6,500,000,000,000.00		65,000,000	26,000,000.00
GPT15	On	28/05/2012			100.00000	100.00000		49,900,000,000,000.00		499,000,000	483,000,000.00
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		1,800,000,000,000.00		18,000,000	9,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00

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	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		2,500,000,000,000.00		25,000,000	12,500,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			5,400,000,000,000.00	54,000,000	31,000,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			19,600,000,000,000.00	196,000,000	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			3,760,000,000,000.00	37,600,000	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			2,090,400,000,000.00	20,904,000	10,452,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			400,000,000,000.00	4,000,000	1,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		600,000,000,000.00		6,000,000	3,254,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012	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
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000		1,500,000,000,000.00		15,000,000	15,000,000.00
IND222	On	29/05/2012			100.00000	100.00000		50,300,000,000,000.00		503,000,000	421,000,000.00
IND223	On	05/06/2012			100.00000	100.00000		15,000,000,000,000.00		150,000,000	150,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000		30,000,000,000,000.00	300,000,000	200,000,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING136	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	265,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		300,000,000,000.00		3,000,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000		2,400,000,000,000.00	24,000,000	12,000,000.00	
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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			1,140,000,000,000.00	11,400,000	12,700,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000		2,000,000,000,000.00	20,000,000	10,000,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		20,360,000,000,000.00		203,600,000	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		3,200,000,000,000.00		32,000,000	16,609,000.00
MTN02	On	13/07/2014			100.00000	100.00000		500,000,000,000.00		5,000,000	3,440,000.00
MTN03	On	13/07/2015			100.00000	100.00000		11,400,000,000,000.00		114,000,000	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000		800,000,000,000.00		8,000,000	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			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	7,500,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,700,000,000,000.00		17,000,000	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		1,200,000,000,000.00		12,000,000	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		1,913,800,000,000.00		19,138,000	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		2,064,800,000,000.00		20,648,000	9,536,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			900,000,000,000.00	9,000,000	12,217,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		6,000,000,000,000.00		60,000,000	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		23,160,000,000,000.00		231,600,000	115,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,380,000,000,000.00		13,800,000	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	43,000.00
NRA02	On	31/05/2023			100.00000	100.00000		15,600,000,000,000.00		156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		880,000,000,000.00		8,800,000	4,400,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		58,000,000,000,000.00	580,000,000	209,688,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03L	On	01/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
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	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.62500	6.66000		208,818,787,254,000.00	31,519,816,944	15,700,740,000.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.25000	8.28500		210,537,050,773,500.00	25,519,642,518	9,552,851,659.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			219.50421	219.49387		101,781,952,352,767.00	463,690,206	1,442,757,919.00	
R197	On	07/12/2023	Spot Bond			2.12000	2.12000		1,624,266,728,120.00	766,163,551	521,052,000.00	
R201	On	21/12/2014	Spot Bond			5.98500	6.01000		67,991,387,306,535.00	11,360,298,631	4,308,325,931.00	
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		12,472,103,388,100.00	5,422,653,647	1,323,138,200.00	
R203	On	15/09/2017	Spot Bond			7.19500	7.23000		92,316,395,966,485.00	12,830,631,823	5,631,084,644.00	
R204	On	21/12/2018	Spot Bond			7.49500	7.52500		106,632,365,672,440.00	14,227,133,512	3,872,281,911.00	
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			5.87500	5.90000		108,713,467,500,000.00	18,504,420,000	3,955,204,000.00	
R207	On	15/01/2020	Spot Bond			7.74500	7.78000		162,552,803,520,000.00	20,988,096,000	10,795,807,000.00	
R208	On	31/03/2021	Spot Bond			7.83000	7.86000		148,326,787,203,480.00	18,943,395,556	6,348,440,656.00	
R209	On	31/03/2036	Spot Bond			8.73000	8.76500		215,788,698,720,000.00	24,718,064,000	14,295,913,000.00	
R210	On	31/03/2028	Spot Bond			2.30000	2.30000		3,900,241,293,200.00	1,695,757,084	1,022,468,900.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			0.82000	0.82000			3,281,087,903,020.00	4,001,326,711	1,475,000,000.00
R212	On	31/01/2022	Spot Bond			2.08000	2.08000			5,400,034,390,400.00	2,596,170,380	1,101,383,700.00
R213	On	28/02/2031	Spot Bond			8.66000	8.71000			46,782,714,883,520.00	5,402,161,072	2,418,558,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			63,977,569,500,000.00	9,842,703,000	3,340,130,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			6,760,000,000,000.00	67,600,000	33,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			4,100,000,000,000.00	41,000,000	19,960,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	2,176,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,474,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			66,000,000,000.00	660,000	660,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	49,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	2,955,000.00
SBS110	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
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			4,875,419,200,000.00	48,754,192	29,377,096.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,700,000,000,000.00	17,000,000	8,500,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			6,000,000,000,000.00	60,000,000	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN874On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN893	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN897	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012			100.00000	100.00000		10,100,000,000,000.00	101,000,000	101,000,000.00	
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	500,000,000.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	2,175,300.00
TFS68L	On	14/05/2012			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
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			5,050,548,000.00	50,505,480	25,252,740.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	560,000,000.00
THE7A'	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A'	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	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
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A8	On	18/07/2016			100.00000	100.00000		20,000,000,000,000.00		200,000,000	290,000,000.00
THE9A9	On	18/07/2016			100.00000	100.00000			0.00	0	120,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	46,000,000.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000,000.00	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		600,000,000,000.00	6,000,000,000.00	6,000,000	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		203,465,500,000,000.00	2,034,655,000,000.00	2,034,655,000	1,019,951,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		78,240,000,000,000.00	782,400,000,000.00	782,400,000	286,550,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		15,600,000,000,000.00	156,000,000,000.00	156,000,000	600,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		53,400,000,000,000.00	534,000,000,000.00	534,000,000	136,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	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
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	1,285,900.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
UTR04	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD003	On	28/05/2012	Spot Bond			100.00000	100.00000		137,800,000,000,000.00	1,378,000,000	1,500,000,000.00	
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		9,600,000,000,000.00	96,000,000	47,035,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		11,000,000,000,000.00	110,000,000	125,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			2,800,000,000,000.00	28,000,000	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			6,600,000,000,000.00	66,000,000	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			10,800,000,000,000.00	108,000,000	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>2,777,912,949,705,570.00</b>	<b>223,063,825,340</b>	<b>98,338,201,867.00</b>

**Grand Total:** **2,777,913,392,237,260.00** **23,063,876,764** **98,339,374,277.00**