



# Daily MTM Report

Daily summary for: 12/03/2012

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			7.58420	7.55050		14.89	117,699,199.80	15,519	177,690.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		515.00000	549,000	21.71	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		1.00000	1,000	21.71	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		466.00000	499,000	20.72	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		2.00000	1,000	20.72	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		565.00000	599,000	22.70	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		1.00000	1,000	22.70	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		551.00000	585,000	22.42	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		1.00000	1,000	22.42	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		403.00000	435,000	19.46	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		3.00000	1,000	19.46	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		307.00000	337,000	18.02	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		7.00000	3,000	18.02	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		751.00000	784,000	25.43	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		1.00000	0,000	25.43	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		354.00000	386,000	18.47	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		4.00000	2,000	18.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		801.00000	834,000	25.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		1.00000	0,000	25.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		73.00000	83,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		73.00000	49,000	15.34	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		6.00000	4,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		406.00000	370,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		175.00000	197,000	16.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		25.00000	13,000	16.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		1.00000	0,000	24.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		751.00000	716,000	24.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		851.00000	884,000	25.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	0,000	25.52	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		0.00000	0,000	24.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		800.00000	766,000	24.69	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		701.00000	734,000	25.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		1.00000	0,000	25.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		4.00000	3,000	21.22	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		454.00000	419,000	21.22	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		452.00000	485,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		2.00000	1,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		901.00000	934,000	25.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	0,000	25.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		136.00000	155,000	16.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		36.00000	21,000	16.23	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		1.00000	1,000	23.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		651.00000	617,000	23.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		12.00000	9,000	18.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		312.00000	275,000	18.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		502.00000	535,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		2.00000	1,000	21.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		951.00000	984,000	25.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	0,000	25.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		16.00000	13,000	18.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		266.00000	229,000	18.06	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		3.00000	2,000	21.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		503.00000	468,000	21.72	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		9.00000	6,000	19.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		359.00000	322,000	19.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		2.00000	1,000	22.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		602.00000	567,000	22.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		216.00000	242,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		16.00000	8,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		260.00000	289,000	17.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		10.00000	5,000	17.57	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		651.00000	684,000	24.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		1.00000	0,000	24.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		29.00000	26,000	16.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		179.00000	142,000	16.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		2.00000	1,000	22.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		552.00000	517,000	22.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		102.00000	116,000	15.79	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		52.00000	32,000	15.79	0.00	0	2,520.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,151.00000	1,184,000	25.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	0,000	25.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,401.00000	1,434,000	26.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		1.00000	0,000	26.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		54.00000	55,000	14.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		104.00000	71,000	14.89	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		1.00000	0,000	23.70	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		701.00000	666,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,351.00000	1,384,000	25.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	0,000	25.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		601.00000	634,000	23.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		21.00000	18,000	17.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		221.00000	184,000	17.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		0.00000	0,000	25.40	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		850.00000	816,000	25.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,101.00000	1,134,000	25.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	0,000	25.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		40.00000	38,000	15.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		140.00000	104,000	15.69	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,001.00000	1,034,000	25.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	0,000	25.65	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		1,051.00000	1,084,000	25.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	0,000	25.69	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,201.00000	1,234,000	25.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	0,000	25.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,451.00000	1,484,000	26.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		1.00000	0,000	26.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		0.00000	0,000	26.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		900.00000	866,000	26.11	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		0.00000	0,000	26.82	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		950.00000	916,000	26.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		0.00000	0,000	31.10	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,250.00000	1,216,000	31.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,450.00000	1,416,000	33.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		0.00000	0,000	33.95	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		1,050.00000	1,016,000	28.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		0.00000	0,000	28.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,100.00000	1,066,000	28.96	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,200.00000	1,166,000	30.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		0.00000	0,000	30.39	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,150.00000	1,116,000	29.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		0.00000	0,000	29.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,700.00000	1,666,000	36.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	0,000	36.44	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,950.00000	1,916,000	38.22	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	38.22	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,650.00000	1,616,000	36.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		0.00000	0,000	36.09	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.68550	7.65040		15.63	92,494,992.50	12,035	101,906.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		483.00000	507,000	14.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		83.00000	72,000	14.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		449.00000	469,000	14.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		99.00000	84,000	14.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		522.00000	547,000	14.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		72.00000	62,000	14.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		125.00000	126,000	17.62	2,532,600.00	20,100	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		575.00000	541,000	17.62	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		18.00000	16,000	16.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		918.00000	951,000	16.01	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		71.00000	71,000	19.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		921.00000	886,000	19.79	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		59.00000	59,000	20.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		1,059.00000	1,024,000	20.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		52.00000	52,000	21.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,152.00000	1,117,000	21.14	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		688.00000	717,000	14.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		38.00000	32,000	14.99	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		327.00000	341,000	15.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		177.00000	156,000	15.10	1,045,200.00	6,700	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		145.00000	148,000	17.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		495.00000	463,000	17.12	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		108.00000	109,000	18.17	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		658.00000	624,000	18.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		216.00000	222,000	15.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		316.00000	287,000	15.88	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,247.00000	1,211,000	21.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		47.00000	46,000	21.68	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		234.00000	241,000	15.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		284.00000	256,000	15.63	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,631.00000	1,595,000	23.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		31.00000	30,000	23.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		81.00000	82,000	19.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		831.00000	797,000	19.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		0.00000	673,000	14.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		0.00000	38,000	14.92	763,800.00	20,100	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		0.00000	229,000	15.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		0.00000	264,000	15.50	1,768,800.00	6,700	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.78790	7.75190		16.52	7,445,232.40	956	7,977.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		675.00000	702,000	15.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		123.00000	114,000	15.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		639.00000	665,000	15.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		137.00000	127,000	15.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		712.00000	739,000	15.22	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		110.00000	101,000	15.22	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		153.00000	141,000	15.19	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	17/09/2012	Foreign Exchange Future	7.30	Call		605.00000	629,000	15.19	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,457.00000	1,423,000	21.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		109.00000	111,000	21.75	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		319.00000	327,000	16.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		467.00000	439,000	16.92	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		164.00000	167,000	19.77	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		1,012.00000	979,000	19.77	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,549.00000	1,515,000	22.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		101.00000	103,000	22.14	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,186.00000	1,152,000	20.56	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		138.00000	140,000	20.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		393.00000	405,000	16.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		341.00000	317,000	16.18	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		844.00000	812,000	18.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		196.00000	200,000	18.94	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		261.00000	267,000	17.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		609.00000	579,000	17.71	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.88890	7.85170		17.70	0.00	0	10,035.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		546.00000	561,000	17.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		394.00000	372,000	17.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		525.00000	539,000	17.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		423.00000	400,000	17.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		568.00000	584,000	16.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		366.00000	345,000	16.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		580.00000	555,000	18.02	0.00	0	540.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		432.00000	444,000	18.02	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,449.00000	1,417,000	21.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		201.00000	206,000	21.63	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			7.99850	7.95980		17.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		562.00000	575,000	17.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		552.00000	527,000	17.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		544.00000	557,000	17.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		584.00000	559,000	17.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		581.00000	594,000	17.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		521.00000	496,000	17.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,422.00000	1,391,000	20.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		282.00000	289,000	20.65	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		510.00000	522,000	17.66	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		650.00000	624,000	17.66	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.17650	8.13810		18.65	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		562.00000	571,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,402.00000	1,372,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		550.00000	559,000	20.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,440.00000	1,410,000	20.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		573.00000	582,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,363.00000	1,333,000	20.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.83030	8.79520		19.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,259.00000	1,275,000	19.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		964.00000	945,000	19.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,240.00000	1,255,000	19.36	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	12/12/2014	Foreign Exchange Future	8.55	Put		995.00000	975,000	19.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,280.00000	1,296,000	19.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		935.00000	916,000	19.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		660.00000	640,000	18.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,455.00000	1,470,000	18.05	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.90440	9.86930		20.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,831.00000	1,848,000	20.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,162.00000	1,144,000	20.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,811.00000	1,827,000	20.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,192.00000	1,173,000	20.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,852.00000	1,869,000	19.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,133.00000	1,115,000	19.96	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.58420	7.55050		14.89	37,921.00	5	162.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			7,332.00000	8,268,000	15.34	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			7,282.00000	4,848,000	15.34	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			5,434.00000	5,489,000	14.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			10,384.00000	7,069,000	14.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			10,236.00000	11,627,000	15.79	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			5,186.00000	3,207,000	15.79	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			65,056.00000	61,643,000	23.20	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			106.00000	63,000	23.20	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.68550	7.65040		15.63	38,427.50	5	867.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			8,720.00000	8,763,000	18.98	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			78,680.00000	75,213,000	18.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		8,148.00000	8,174,000	19.25	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		83,108.00000	79,624,000	19.25	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		9,343.00000	9,408,000	18.71	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		74,303.00000	70,858,000	18.71	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.78790	8.35300		16.52	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		0.00000	42,771,000	16.02	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		0.00000	29,021,000	16.02	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		0.00000	40,503,000	16.18	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		0.00000	31,753,000	16.18	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		0.00000	45,160,000	15.85	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		0.00000	26,410,000	15.85	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			11.85470	11.85820		13.03	35,931,595.70	3,031	48,770.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		421.00000	414,000	17.39	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		13.00000	9,000	17.39	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		375.00000	367,000	16.85	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		17.00000	12,000	16.85	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		468.00000	462,000	17.94	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		10.00000	7,000	17.94	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		330.00000	321,000	16.30	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put		22.00000	16,000	16.30	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Call		82.00000	68,000	13.60	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Put		124.00000	113,000	13.60	0.00	0	6,000.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Call		859.00000	855,000	20.99	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Put		1.00000	0,000	20.99	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	11.80	Call		132.00000	119,000	13.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		74.00000	64,000	13.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		15.00000	10,000	18.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		457.00000	455,000	18.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		516.00000	510,000	18.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		8.00000	5,000	18.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		959.00000	955,000	21.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		1.00000	0,000	21.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		204.00000	192,000	14.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		46.00000	37,000	14.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		760.00000	756,000	20.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		2.00000	1,000	20.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		53.00000	41,000	14.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		195.00000	186,000	14.75	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		66.00000	53,000	14.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		158.00000	148,000	14.18	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		6.00000	3,000	21.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		698.00000	698,000	21.06	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		994.00000	996,000	24.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		2.00000	1,000	24.49	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,692.00000	1,695,000	29.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		0.00000	0,000	29.11	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.00570	12.00770		13.20	1,200,570.00	100	4,210.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		418.00000	405,000	13.03	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		260.00000	249,000	13.03	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	18/06/2012	Foreign Exchange Future	11.90	Call		392.00000	379,000	13.09	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		284.00000	273,000	13.09	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		445.00000	433,000	12.98	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		237.00000	227,000	12.98	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.15750	12.15840		14.42	0.00	0	1,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		196.00000	190,000	17.41	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,488.00000	1,483,000	17.41	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		189.00000	183,000	17.49	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,531.00000	1,526,000	17.49	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		204.00000	198,000	17.32	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,446.00000	1,441,000	17.32	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		975.00000	962,000	13.25	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		167.00000	155,000	13.25	0.00	0	6,000.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09220	0.09170		18.49	0.00	0	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		219.00000	242,000	18.49	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		49.00000	22,000	18.49	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		2.00000	1,000	24.77	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		832.00000	781,000	24.77	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,170.00000	1,220,000	29.66	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	29.66	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09350	0.09300		17.25	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		56.00000	57,000	22.05	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,556.00000	1,507,000	22.05	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		18.00000	18,000	24.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,518.00000	2,468,000	24.66	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		191.00000	198,000	19.27	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		691.00000	648,000	19.27	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09490	0.10800		17.82	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		0.00000	598,000	18.46	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		0.00000	408,000	18.46	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		0.00000	269,000	20.69	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		0.00000	1,079,000	20.69	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		0.00000	1,280,000	18.04	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		0.00000	90,000	18.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.95600	9.90430		11.35	19,941,868.00	2,003	21,393.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		21.00000	21,000	12.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		217.00000	165,000	12.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		15.00000	14,000	13.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		261.00000	208,000	13.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		30.00000	31,000	12.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		176.00000	125,000	12.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		855.00000	906,000	21.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		1.00000	0,000	21.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		8.00000	6,000	14.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		354.00000	300,000	14.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		143.00000	175,000	13.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		39.00000	19,000	13.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		905.00000	956,000	21.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1.00000	0,000	21.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		77.00000	97,000	11.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		73.00000	41,000	11.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		1.00000	0,000	17.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		697.00000	644,000	17.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		1.00000	0,000	19.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		847.00000	794,000	19.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		5.00000	4,000	14.81	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		401.00000	348,000	14.81	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		0.00000	0,000	22.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,196.00000	1,144,000	22.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		0.00000	0,000	24.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,596.00000	1,544,000	24.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		0.00000	0,000	21.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		996.00000	944,000	21.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		0.00000	0,000	26.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,846.00000	1,794,000	26.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		0.00000	0,000	21.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		1,046.00000	994,000	21.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		361.00000	408,000	15.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		7.00000	2,000	15.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		0.00000	0,000	23.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,396.00000	1,344,000	23.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		0.00000	0,000	20.20	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		896.00000	844,000	20.20	0.00	0	3,400.00

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	11.00	Put		1,096.00000	1,044,000	22.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		0.00000	0,000	22.14	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,696.00000	1,644,000	25.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		0.00000	0,000	25.32	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		41.00000	46,000	11.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		137.00000	90,000	11.84	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		57.00000	65,000	11.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		103.00000	59,000	11.35	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.09480	10.04090		12.56	0.00	0	29,780.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		149.00000	159,000	13.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		508.00000	464,000	13.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		138.00000	146,000	13.66	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		547.00000	501,000	13.66	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		162.00000	172,000	13.34	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		471.00000	427,000	13.34	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		435.00000	392,000	13.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		176.00000	187,000	13.19	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		402.00000	429,000	12.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		161.00000	134,000	12.37	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		538.00000	571,000	12.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		97.00000	76,000	12.25	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		0.00000	696,000	12.54	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		0.00000	51,000	12.54	783,360.00	15,360	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		0.00000	397,000	12.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		0.00000	152,000	12.41	778,240.00	5,120	5,120.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		0.00000	239,000	12.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		0.00000	284,000	12.53	1,454,080.00	5,120	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		0.00000	579,000	13.97	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		0.00000	124,000	13.97	1,904,640.00	15,360	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.23610	10.18100		13.76	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		232.00000	248,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		777.00000	737,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		218.00000	233,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		813.00000	772,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		247.00000	264,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		742.00000	703,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		844.00000	886,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		113.00000	100,000	13.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.64050	10.57840		13.87	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		509.00000	526,000	15.20	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,424.00000	1,379,000	15.20	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		498.00000	514,000	15.28	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,463.00000	1,417,000	15.28	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		520.00000	537,000	15.13	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,385.00000	1,340,000	15.13	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			424.11700	423.72400			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			430.33200	429.94800			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			385.79000	385.44800			0.00	0	898.00
ALBI	On	02/08/2012	Index Future			391.44300	391.11100			0.00	0	118.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAO	20/04/2012	Any day expiry			7.61670	7.58560		15.06	0.00	0	0.00
ANY DAO	20/04/2012	Any day expiry	8.10	Call		39.00000	37,000	18.35	0.00	0	0.00
ANY DAO	20/04/2012	Any day expiry	8.10	Put		553.00000	520,000	18.35	0.00	0	0.00
ANY DAO	20/04/2012	Any day expiry	8.15	Call		35.00000	33,000	18.72	0.00	0	0.00
ANY DAO	20/04/2012	Any day expiry	8.15	Put		599.00000	566,000	18.72	0.00	0	0.00
ANY DAO	20/04/2012	Any day expiry	8.05	Call		45.00000	43,000	17.97	0.00	0	0.00
ANY DAO	20/04/2012	Any day expiry	8.05	Put		509.00000	476,000	17.97	0.00	0	0.00
ANY DAO	29/03/2012	Any day expiry			7.59430	7.56150		15.12	0.00	0	0.00
ANY DAO	29/03/2012	Any day expiry	7.90	Call		25.00000	24,000	17.93	0.00	0	0.00
ANY DAO	29/03/2012	Any day expiry	7.90	Put		364.00000	330,000	17.93	0.00	0	0.00
ANY DAO	29/03/2012	Any day expiry	7.95	Call		20.00000	19,000	18.40	0.00	0	0.00
ANY DAO	29/03/2012	Any day expiry	7.95	Put		409.00000	375,000	18.40	0.00	0	0.00
ANY DAO	29/03/2012	Any day expiry	7.85	Call		31.00000	30,000	17.46	0.00	0	0.00
ANY DAO	29/03/2012	Any day expiry	7.85	Put		320.00000	286,000	17.46	0.00	0	0.00
AU\$ / RON	19/03/2012	Foreign Exchange Future			7.95100	7.98270		11.60	0.00	0	16,133.00
AU\$ / RON	19/03/2012	Foreign Exchange Future	7.25	Call		733.00000	701,000	20.87	0.00	0	0.00
AU\$ / RON	19/03/2012	Foreign Exchange Future	7.25	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / RON	19/03/2012	Foreign Exchange Future	7.30	Call		683.00000	651,000	20.30	0.00	0	0.00
AU\$ / RON	19/03/2012	Foreign Exchange Future	7.30	Put		0.00000	0,000	20.30	0.00	0	0.00
AU\$ / RON	19/03/2012	Foreign Exchange Future	7.20	Call		783.00000	751,000	21.43	0.00	0	0.00
AU\$ / RON	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	0,000	21.43	0.00	0	0.00
AU\$ / RON	19/03/2012	Foreign Exchange Future	7.40	Call		583.00000	551,000	19.17	0.00	0	0.00
AU\$ / RON	19/03/2012	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.17	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	6.95	Call		1,033.00000	1,001,000	21.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	21.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		241.00000	209,000	14.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		8.00000	8,000	14.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		533.00000	501,000	18.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		0.00000	0,000	18.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		983.00000	951,000	21.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	21.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,783.00000	1,751,000	19.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	19.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		114.00000	83,000	12.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		31.00000	32,000	12.33	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.97480	8.00510		12.00	0.00	0	8,326.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		424.00000	397,000	11.94	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		69.00000	72,000	11.94	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		387.00000	361,000	11.95	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		82.00000	86,000	11.95	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		462.00000	435,000	11.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		57.00000	60,000	11.93	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.00260	8.03150		12.55	128,041.60	16	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		216.00000	204,000	13.19	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		421.00000	438,000	13.19	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		201.00000	190,000	13.33	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		456.00000	474,000	13.33	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		232.00000	220,000	13.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		387.00000	404,000	13.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.07110	9.08310		15.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,061.00000	2,052,000	14.36	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		278.00000	281,000	14.36	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,023.00000	2,013,000	14.33	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		290.00000	292,000	14.33	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,104.00000	2,090,000	14.40	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		271.00000	269,000	14.40	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.63260	7.62380		10.34	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		97.00000	101,000	11.77	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		23.00000	18,000	11.77	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		62.00000	65,000	11.06	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		38.00000	32,000	11.06	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		138.00000	143,000	12.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		14.00000	10,000	12.48	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.71910	7.70870		11.67	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		62.00000	69,000	13.44	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		503.00000	500,000	13.44	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		55.00000	61,000	13.64	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		546.00000	542,000	13.64	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		70.00000	77,000	13.24	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		461.00000	458,000	13.24	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.80500	8.13400		12.88	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		0.00000	347,000	13.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		0.00000	251,000	13.32	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		0.00000	299,000	12.34	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		0.00000	253,000	12.34	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		0.00000	396,000	14.30	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		0.00000	250,000	14.30	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.01240	0.01570			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.20860	0.22150			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.01750	0.01830			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.03960	0.03710			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.06080	0.05530			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.25800	8.21650		13.76	0.00	0	156.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		5.00000	4,000	17.54	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		389.00000	346,000	17.54	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		4.00000	3,000	18.08	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		438.00000	395,000	18.08	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		8.00000	6,000	17.00	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		342.00000	298,000	17.00	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.37740	8.33420		15.10	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		80.00000	84,000	18.03	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		846.00000	807,000	18.03	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		74.00000	78,000	18.22	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		890.00000	851,000	18.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		86.00000	91,000	17.83	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		802.00000	764,000	17.83	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future				8.50180	8.45700		15.93	0.00	0	25.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Call		291.00000	307,000	16.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Put		584.00000	555,000	16.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Call		277.00000	292,000	17.10	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Put		620.00000	590,000	17.10	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Call		306.00000	322,000	16.77	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Put		549.00000	520,000	16.77	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				386.72300	386.39900			69,610,140.00	18	197.00
GOVI On	03/05/2012	GOVI		382.00	Call		43,990.00000	47,230,000		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		43,890.00000	47,130,000		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		44,090.00000	47,330,000		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				392.39100	392.07500			0.00	0	0.00
GOVI On	02/08/2012	GOVI		390.00	Call		20,750.00000	23,910,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		20,650.00000	23,810,000		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		20,850.00000	24,010,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			171.50200	171.39100			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			174.01500	173.90900			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			463.77200	463.77200			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			472.13200	472.13200			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.63000	5.63000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.66000	5.65000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.68000	5.67000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.71000	5.70000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.75000	5.75000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.90000	5.91000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.08000	6.07000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.26000	6.26000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.45000	6.45000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.65000	6.66000			0.00	0	2,000.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.18450	6.18870		14.46	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		22.00000	18,000	15.67	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		117.00000	117,000	15.67	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		20.00000	16,000	15.81	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		125.00000	125,000	15.81	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		25.00000	20,000	15.52	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		110.00000	109,000	15.52	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.23950	6.24290		10.60	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		118.00000	112,000	10.81	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		175.00000	173,000	10.81	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		100.00000	95,000	11.03	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		207.00000	206,000	11.03	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		138.00000	132,000	10.60	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		145.00000	143,000	10.60	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.28290	6.28400		12.93	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	17/09/2012	Foreign Exchange Future		6.24	Call		0.00000	254,000	12.98	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future		6.24	Put		0.00000	214,000	12.98	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future		6.29	Call		0.00000	229,000	12.94	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future		6.29	Put		0.00000	239,000	12.94	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future		6.19	Call		0.00000	281,000	13.01	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future		6.19	Put		0.00000	191,000	13.01	0.00	0	0.00
PULA / lOn	19/03/2012	Foreign Exchange Future				1.10710	1.10280			0.00	0	0.00
PULA / lOn	19/03/2012	Foreign Exchange Future		1.11	Call		1.00000	1,000		0.00	0	0.00
PULA / lOn	19/03/2012	Foreign Exchange Future		1.11	Put		0.00000	0,000		0.00	0	0.00
PULA / lOn	19/03/2012	Foreign Exchange Future		1.12	Call		0.00000	0,000		0.00	0	0.00
PULA / lOn	19/03/2012	Foreign Exchange Future		1.12	Put		9.00000	9,000		0.00	0	0.00
PULA / lOn	19/03/2012	Foreign Exchange Future		1.10	Call		11.00000	11,000		0.00	0	0.00
PULA / lOn	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				6.71400	6.71500		3.19	41,491,784.40	340	11,534.00
R157 On	03/05/2012	Bond Future		8.25	Call		4,968.00000	4,972,000	3.47	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.25	Put		0.00000	1,000	3.47	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.30	Call		5,126.00000	5,129,000	3.47	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.30	Put		1.00000	0,000	3.47	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.20	Call		4,811.00000	4,814,000	3.47	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.20	Put		1.00000	0,000	3.47	0.00	0	0.00
R157 On	03/05/2012	Bond Future		6.25	Put		1,670.00000	1,657,000	3.10	0.00	0	0.00
R157 On	03/05/2012	Bond Future		6.25	Call		111.00000	102,000	3.10	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		6.50	Call		306.00000	292,000	3.15	0.00	0	0.00
R157 On	03/05/2012	Bond Future		6.50	Put		1,023.00000	1,006,000	3.15	0.00	0	1,500.00

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	6.75	Call		662.00000	648,000	3.19	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		546.00000	528,000	3.19	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.78500	6.78500		3.67	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,830.00000	3,824,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		168.00000	162,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,961.00000	3,955,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		151.00000	145,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,700.00000	3,693,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		185.00000	178,000	3.93	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.83900	6.83900		3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,601.00000	1,593,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,147.00000	1,139,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,684.00000	1,675,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,089.00000	1,080,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,524.00000	1,515,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,211.00000	1,202,000	3.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.88800	6.88500		3.16	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,283.00000	1,273,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,629.00000	1,627,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,345.00000	1,335,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,563.00000	1,560,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,223.00000	1,214,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,698.00000	1,696,000	3.13	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.32400	8.33500		11.71	0.00	0	28,448.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,446.00000	6,503,000	12.18	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		406.00000	360,000	12.18	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,827.00000	6,887,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		352.00000	308,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,071.00000	6,123,000	12.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		470.00000	418,000	12.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,899.00000	4,774,000	11.34	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		692.00000	671,000	11.34	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,890.00000	2,770,000	11.52	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,607.00000	1,591,000	11.52	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,056.00000	3,062,000	11.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,514.00000	1,417,000	11.71	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,339.00000	5,381,000	12.04	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		622.00000	560,000	12.04	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.39900	8.41000		15.27	0.00	0	360.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,283.00000	6,301,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,196.00000	3,112,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,560.00000	6,580,000	15.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,029.00000	2,947,000	15.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,011.00000	6,028,000	15.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,371.00000	3,286,000	15.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.25	Put		5,342.00000	5,241,000	15.14	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,848.00000	3,849,000	15.14	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,797.00000	5,812,000	15.42	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,516.00000	3,429,000	15.42	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,082.00000	8,970,000	14.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,836.00000	1,826,000	14.85	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,354.00000	8,243,000	14.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,111.00000	2,102,000	14.90	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,338.00000	6,357,000	15.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,162.00000	3,079,000	15.51	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.46600	8.47700		14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,048.00000	7,072,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,604.00000	4,528,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,304.00000	7,329,000	15.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,420.00000	4,345,000	15.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,796.00000	6,818,000	14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,794.00000	4,716,000	14.96	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.53400	8.54500		14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,481.00000	6,502,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,883.00000	6,806,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,708.00000	6,730,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,663.00000	6,587,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,266.00000	6,286,000	14.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,118.00000	7,039,000	14.88	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
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			215.53421	215.55938			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		559.00000	534,000		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		509.00000	484,000		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		609.00000	584,000		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			254.19714	254.20871			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		3,209.00000	3,197,000		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		3,159.00000	3,147,000		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		3,259.00000	3,247,000		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			6.09400	6.09500		2.33	0.00	0	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,013.00000	4,016,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.80	Call		4,132.00000	4,134,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,895.00000	3,897,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.11300	6.11100		2.78	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,130.00000	3,123,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		52.00000	50,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,232.00000	3,226,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		46.00000	44,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,028.00000	3,022,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		59.00000	58,000	2.99	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.08900	6.08800		2.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,367.00000	1,361,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		534.00000	531,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,435.00000	1,428,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		502.00000	497,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,300.00000	1,294,000	2.55	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		568.00000	564,000	2.55	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.02500	6.02000		2.24	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,141.00000	1,132,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		731.00000	731,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,195.00000	1,186,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		697.00000	697,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,088.00000	1,079,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		767.00000	767,000	2.27	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	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			190.05001	189.75784			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	50,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		242.00000	0,000		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		292.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	100,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		192.00000	0,000		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			7.28300	7.29000		5.58	0.00	0	3,856.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,301.00000	6,331,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		4.00000	2,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,507.00000	6,538,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		3.00000	2,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,094.00000	6,124,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		5.00000	3,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,705.00000	1,661,000	5.50	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		395.00000	383,000	5.50	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,258.00000	1,214,000	5.55	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		628.00000	616,000	5.55	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,324.00000	1,319,000	5.68	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		610.00000	574,000	5.68	0.00	0	1,400.00

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	7.80	Call		2,470.00000	2,480,000	5.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		215.00000	194,000	5.84	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.36200	7.36700		6.84	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,140.00000	5,145,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		418.00000	401,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,309.00000	5,315,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		385.00000	369,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,969.00000	4,974,000	7.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		450.00000	433,000	7.27	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.43000	7.43600		6.72	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,967.00000	2,968,000	6.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,690.00000	1,667,000	6.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,091.00000	3,092,000	6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,613.00000	1,589,000	6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,846.00000	2,846,000	6.79	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,771.00000	1,747,000	6.79	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.50100	7.50600		6.21	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		984.00000	980,000	6.02	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,988.00000	4,964,000	6.02	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,039.00000	1,035,000	6.03	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,839.00000	4,816,000	6.03	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		933.00000	930,000	6.02	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,141.00000	5,118,000	6.02	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.58600	7.59200		6.81	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,830.00000	5,856,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		26.00000	21,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,066.00000	6,093,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		21.00000	17,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,594.00000	5,619,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		32.00000	26,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,299.00000	3,257,000	6.52	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		164.00000	153,000	6.52	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,561.00000	1,551,000	6.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		744.00000	703,000	6.81	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.66800	7.67400		8.72	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,879.00000	4,884,000	9.14	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		837.00000	812,000	9.14	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,064.00000	5,070,000	9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		784.00000	760,000	9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,697.00000	4,700,000	9.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		894.00000	867,000	9.11	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.73900	7.74500		8.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,466.00000	3,465,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,241.00000	2,211,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,607.00000	3,607,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,144.00000	2,114,000	8.46	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	01/11/2012	Bond Future	7.95	Call		3,327.00000	3,326,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,340.00000	2,310,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.81100	7.81600		8.19	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,669.00000	3,668,000	8.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,817.00000	2,793,000	8.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,800.00000	3,799,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,718.00000	2,694,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,540.00000	3,538,000	8.29	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,919.00000	2,894,000	8.29	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			5.96400	5.96400		1.45	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,434.00000	2,434,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,512.00000	2,512,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,356.00000	2,356,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.97200	5.96900		1.66	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,777.00000	1,772,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		32.00000	31,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,840.00000	1,835,000	1.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.30	Put		28.00000	27,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,714.00000	1,709,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		36.00000	35,000	1.78	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.89300	5.89200		1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		530.00000	526,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		406.00000	403,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		563.00000	559,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		381.00000	379,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		498.00000	494,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		431.00000	428,000	1.39	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.70500	5.69400		1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		588.00000	580,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		314.00000	315,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		616.00000	608,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		297.00000	299,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		560.00000	552,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		330.00000	332,000	1.12	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			7.81100	7.81700		8.04	0.00	0	25,293.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,125.00000	5,146,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		86.00000	73,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,371.00000	5,393,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		71.00000	60,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,880.00000	4,899,000	8.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.70	Put		103.00000	88,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,534.00000	2,481,000	7.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		457.00000	438,000	7.91	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,757.00000	1,705,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		819.00000	800,000	8.00	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,825.00000	1,814,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		810.00000	765,000	8.21	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,013.00000	3,015,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		362.00000	331,000	8.40	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.89400	7.90000		10.27	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,400.00000	5,404,000	10.76	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		927.00000	899,000	10.76	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,598.00000	5,603,000	10.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		870.00000	843,000	10.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,205.00000	5,208,000	10.73	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		988.00000	958,000	10.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.96400	7.97000		9.83	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,912.00000	3,911,000	9.97	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,452.00000	2,419,000	9.97	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,066.00000	4,066,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,348.00000	2,316,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,761.00000	3,759,000	9.94	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,560.00000	2,526,000	9.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.03600	8.04200		9.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,174.00000	4,175,000	9.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future	8.25	Put		3,121.00000	3,092,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,317.00000	4,318,000	9.92	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,013.00000	2,984,000	9.92	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,032.00000	4,033,000	9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,231.00000	3,201,000	9.86	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			7.87000	7.88100		9.25	0.00	0	9,515.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,487.00000	6,545,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		45.00000	37,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,753.00000	6,812,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		37.00000	30,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,221.00000	6,277,000	9.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		55.00000	45,000	9.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,799.00000	2,721,000	8.99	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		468.00000	456,000	8.99	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		1,946.00000	1,870,000	9.09	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		848.00000	838,000	9.09	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,904.00000	1,911,000	9.29	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		893.00000	834,000	9.29	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,170.00000	3,197,000	9.52	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		399.00000	359,000	9.52	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future			7.94500	7.95600		11.46	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,628.00000	5,653,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,107.00000	1,067,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,837.00000	5,863,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,040.00000	1,002,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,421.00000	5,445,000	11.97	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,176.00000	1,135,000	11.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.01100	8.02300		11.42	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,120.00000	4,139,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,830.00000	2,780,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,284.00000	4,303,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,713.00000	2,663,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,960.00000	3,977,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,952.00000	2,900,000	11.55	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.07800	8.09000		10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,693.00000	3,709,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,197.00000	4,146,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,829.00000	3,846,000	10.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,053.00000	4,003,000	10.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,559.00000	3,574,000	10.85	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,345.00000	4,293,000	10.85	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.78800	8.79900		16.73	0.00	0	2,113.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,846.00000	2,850,000	17.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,287.00000	1,204,000	17.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,091.00000	3,099,000	17.11	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,152.00000	1,073,000	17.11	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,611.00000	2,611,000	16.99	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,435.00000	1,348,000	16.99	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.85500	8.86600		21.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,651.00000	5,666,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,753.00000	2,682,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,878.00000	5,895,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,616.00000	2,548,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,427.00000	5,441,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,896.00000	2,824,000	21.29	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.91600	8.92800		21.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,386.00000	5,405,000	21.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,835.00000	4,762,000	21.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,583.00000	5,603,000	21.47	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,653.00000	4,581,000	21.47	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,197.00000	5,215,000	21.39	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,028.00000	4,954,000	21.39	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.97900	8.99000		20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,058.00000	6,076,000	20.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	9.00	Put		5,982.00000	5,916,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,249.00000	6,269,000	20.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,795.00000	5,731,000	20.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,875.00000	5,893,000	20.79	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,180.00000	6,114,000	20.79	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			140.54627	140.55193			0.00	0	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,552.00000	1,546,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		1,502.00000	1,496,000		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		1,602.00000	1,596,000		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			118.61658	118.62610			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		426.00000	417,000		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		376.00000	367,000		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	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		476.00000	467,000		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			116.27740	116.28274			0.00	0	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		983.00000	977,000		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		933.00000	927,000		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		1,033.00000	1,027,000		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			8.67900	8.68500		14.93	0.00	0	1,266.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,933.00000	4,936,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		528.00000	482,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,240.00000	5,246,000	15.56	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		462.00000	419,000	15.56	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,630.00000	4,630,000	15.44	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		601.00000	552,000	15.44	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.74800	8.75400		18.74	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,337.00000	6,329,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,504.00000	2,448,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,582.00000	6,575,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,378.00000	2,323,000	19.35	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	02/08/2012	Bond Future	9.20	Call		6,096.00000	6,087,000	19.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,638.00000	2,581,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.81300	8.81900		19.02	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,879.00000	5,874,000	19.02	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,468.00000	4,416,000	19.02	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,091.00000	6,087,000	19.07	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,297.00000	4,245,000	19.07	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,676.00000	5,670,000	18.99	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,651.00000	4,598,000	18.99	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.88200	8.88700		18.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,495.00000	6,490,000	18.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,622.00000	5,579,000	18.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,698.00000	6,693,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,444.00000	5,400,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,301.00000	6,295,000	18.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,813.00000	5,768,000	18.41	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			1.19880	1.19620		16.14	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		104.00000	101,000	16.14	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		142.00000	113,000	16.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		10.00000	7,000	18.65	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		548.00000	519,000	18.65	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		472.00000	494,000	18.27	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		10.00000	6,000	18.27	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.21410	1.21080		15.37	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		755.00000	772,000	14.96	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		147.00000	131,000	14.96	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		451.00000	458,000	15.37	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		343.00000	317,000	15.37	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,159.00000	1,184,000	14.93	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		51.00000	43,000	14.93	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.23030	1.13000		16.00	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		0.00000	670,000	16.20	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		0.00000	475,000	16.20	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		0.00000	472,000	17.13	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		0.00000	777,000	17.13	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		0.00000	954,000	15.64	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		0.00000	259,000	15.64	0.00	0	0.00

**Total for Derivatives :**

**397,050,492.90**

**128,588**

**1 269 768.00**

**i-Bonds**

1BG4A On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A 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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000				0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000				0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000				0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000				0.00	0	15,015,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000				0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2014			100.00000	100.00000			1,600,000,000,000.00	16,000,000	4,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			18,900,000,000,000.00	189,000,000	179,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			39,600,000,000,000.00	396,000,000	396,000,000.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			2,000,000,000.00	20,000	16,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	1,500,000.00
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
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	14,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	1,200,000.00
ABL9	On	19/02/2013			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
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	816,000.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			584,000,000,000.00	5,840,000	2,920,000.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		7,202,000,000,000.00		72,020,000	375,968,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		2,000,000,000.00		20,000	6,960,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		7,722,000,000,000.00		77,220,000	1,337,000,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000		7,700,000,000,000.00		77,000,000	94,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000		16,000,000,000,000.00		160,000,000	667,000,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000		10,000,000,000,000.00		100,000,000	104,000,000.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	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
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
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
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,400,000.00
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
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL160	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	100.00000			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	100.00000		15,000,000,000,000.00		150,000,000	150,000,000.00
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	38,993,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB03On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6On	30/06/2035	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
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55L	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP56L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP57L	On	07/06/2012	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
BD311B	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
BD311E	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
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
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
BG22Y1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	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
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		1,602,000,000,000.00		16,020,000	23,789,309.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000				0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000				0.00	0	1,300,000.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000				0.00	0	1,600,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000				0.00	0	3,982,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000				0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	11,966,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
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

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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On	30/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	2,456,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	170,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			128,900,000,000.00	1,289,000	132,866,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			1,322,400,000,000.00	13,224,000	348,033,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	14,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	1,835,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ173L	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000	56,145,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			574,961,500,000.00	62,158,000	302,135,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,000,630,000,000.00	100,063,000	20,063,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			18,792,900,000.00	2,394,000	31,299,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			13,357,500,000.00	1,781,000	177,536,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	5,003,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	262,775.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC98	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,490,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000	115,000.00
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			4,300,000.00	43	43.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	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
HWAY2	On	31/07/2020			100.00000	100.00000			4,000,000,000.00	40,000	27,413,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	19,000,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015			100.00000	100.00000			0.00	0	2,000,000.00
IBL15	On	28/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	2,976,000.00
IDCP01	On	19/04/2015	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
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,000,000,000,000.00		30,000,000	30,000,000.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000		19,300,000,000,000.00		193,000,000	150,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING143	On	11/09/2012	Spot Bond			100.00000	100.00000			20,200,000,000,000.00	202,000,000	159,000,000.00
ING144	On	13/06/2012	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
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	44,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	1,437,000.00
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	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	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
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000		20,000,000,000,000.00		200,000,000	200,000,000.00
MAQ01	On	26/04/2012			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
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	12/03/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	840,000.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			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
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	93,190,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,000,000,000.00	20,000	15,905,000.00
MTN02	On	13/07/2014			100.00000	100.00000			4,000,000,000.00	40,000	2,434,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			2,000,000,000.00	20,000	4,053,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000		1,600,000,000,000.00		16,000,000	4,000,000.00
NBK11EOn	27/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK12EOn	20/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK13EOn	21/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		2,000,000,000.00		20,000	8,463,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	5,983,000.00
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	2,000,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		22,000,000,000.00		220,000	9,935,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		5,000,000,000,000.00		50,000,000	30,000,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000				0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500				0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500				0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500				0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000				0.00	0	30,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On	30/04/2014			100.00000	100.00000			0.00	0	122,800,000.00
NRA018	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA010	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	100.00000			2,000,000,000.00	20,000	4,059,000.00
NRA023	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA028	On	30/11/2028			100.00000	100.00000			0.00	0	20,600,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,004,000,000,000.00		10,040,000	86,000,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000		40,000,000,000,000.00		400,000,000	200,000,000.00
PCF03L	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.66000	6.66000		74,722,369,500,000.00	11,219,575,000	16,726,188,472.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.27500	8.28500		52,230,644,619,675.00	6,311,860,377	9,110,777,491.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			220.03525	220.02599			2,643,723,528,750.00	12,015,000	931,940,210.00
R197	On	07/12/2023	Spot Bond			2.08000	2.08000			106,080,000,000.00	51,000,000	567,537,000.00
R201	On	21/12/2014	Spot Bond			6.06500	6.06500			7,439,731,255,060.00	1,226,666,324	3,554,781,279.00
R202	On	07/12/2033	Spot Bond			2.28000	2.29000			128,706,000,000.00	56,450,000	1,536,295,000.00
R203	On	15/09/2017	Spot Bond			7.23000	7.23500			36,846,252,571,620.00	5,096,300,494	6,180,575,000.00
R204	On	21/12/2018	Spot Bond			7.53000	7.53500			23,857,175,651,070.00	3,168,283,619	4,550,702,263.00
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			5.93000	5.93000			2,635,701,170,000.00	444,469,000	4,333,933,000.00
R207	On	15/01/2020	Spot Bond			7.75500	7.76000			78,750,571,713,000.00	10,154,812,600	9,166,502,900.00
R208	On	31/03/2021	Spot Bond			7.82000	7.83000			28,644,306,324,860.00	3,662,954,773	7,699,534,967.00
R209	On	31/03/2036	Spot Bond			8.74500	8.75500			52,736,512,620,000.00	6,030,476,000	9,793,722,000.00
R210	On	31/03/2028	Spot Bond			2.30000	2.30000			108,100,000,000.00	47,000,000	1,000,347,000.00
R211	On	31/01/2017	Spot Bond			0.79000	0.79000			31,600,000,000.00	40,000,000	1,708,880,000.00
R212	On	31/01/2022	Spot Bond			2.05000	2.05000			181,630,000,000.00	88,600,000	1,344,002,000.00
R213	On	28/02/2031	Spot Bond			8.63500	8.64000			20,471,175,835,000.00	2,370,721,000	2,824,209,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,070,043,500,000.00	1,087,699,000	3,515,981,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	1,217,000.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC0	On	06/06/2012			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
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012			100.00000	100.00000			0.00	0	10,000,000.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015			100.00000	100.00000			0.00	0	17,500,000.00
SBK8	On	10/04/2013			100.00000	100.00000		2,000,000,000.00		20,000	2,473,000.00
SBK9	On	10/04/2018			100.00000	100.00000			0.00	0	7,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	12,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	3,107,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000		100,000,000,000.00	0.00	1,000,000	31,000,000.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		600,000,000,000.00		6,000,000	3,325,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000		6,002,000,000,000.00		60,020,000	20,018,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
SYN874	On	16/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN875	On	16/02/2013	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
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN896	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN897	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN904	On	04/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
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
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000		40,000,000,000,000.00	400,000,000	400,000,000.00	
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A5	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000		2,000,000,000.00		20,000	4,976,000.00
TL20	On	22/02/2020			6.00000	6.00000		7,020,000,000,000.00		1,170,000,000	0.00
TN17	On	14/11/2017			100.00000	100.00000		2,000,000,000.00		20,000	1,020,016,000.00
TN20	On	17/09/2020			100.00000	100.00000		24,394,300,000,000.00		243,943,000	393,283,000.00
TN23	On	06/11/2023			100.00000	100.00000		47,600,000,000,000.00		476,000,000	183,000,000.00
TN25	On	19/08/2025			100.00000	100.00000			0.00	0	136,000,000.00
TN27	On	14/11/2027			100.00000	100.00000		6,000,000,000.00		60,000	19,906,000.00
TR30	On	31/12/2099			10.00000	10.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
TSP129	On	07/03/2013	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	1,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	3,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	51,093,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	125,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	37,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>753,765,070,489,035.00</b>	<b>55,970,609,230</b>	<b>95 013 289 709.00</b>
<b>Grand Total:</b>							<b>753,765,467,539,528.00</b>	<b>55,970,737,818</b>	<b>95 014 559 477.00</b>